

MODELLING, CONTROL, PARAMETER IDENTIFICATION & STATE ESTIMATION

INTRODUCTION TO ROBOTICS: DISCUSSION 9

ROBERT PETER MATTHEW

20151027

EXAMPLE V: PENDULUM

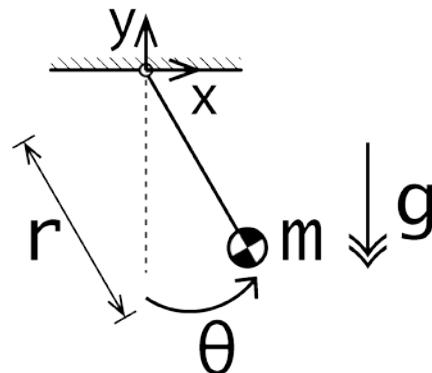
$$L = T - V$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy

Potential Energy

Lagrangian



$$L = T - V$$

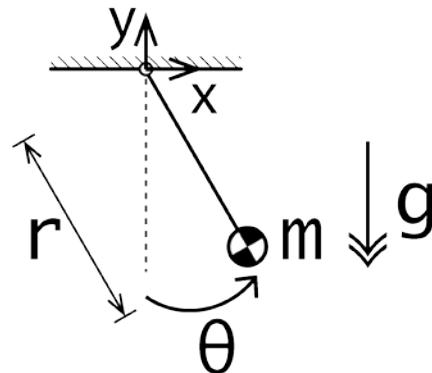
EXAMPLE V: PENDULUM

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy $T = \frac{1}{2}m(\dot{x}^2 + \dot{y}^2) = \frac{1}{2}m(r^2c^2\dot{\theta}^2 + r^2s^2\dot{\theta}^2) = \frac{1}{2}mr^2\dot{\theta}^2$

Potential Energy

Lagrangian



$$L = T - V$$

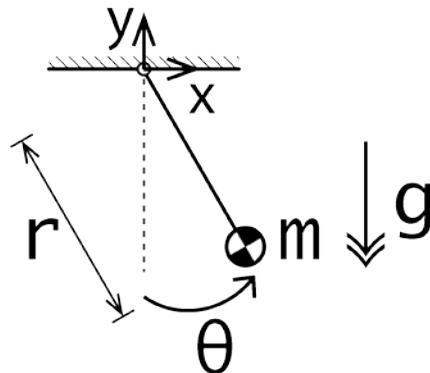
EXAMPLE V: PENDULUM

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy $T = \frac{1}{2}m(\dot{x}^2 + \dot{y}^2) = \frac{1}{2}m(r^2c^2\dot{\theta}^2 + r^2s^2\dot{\theta}^2) = \frac{1}{2}mr^2\dot{\theta}^2$

Potential Energy $V = mgy = -mgrc$

Lagrangian



EXAMPLE V: PENDULUM

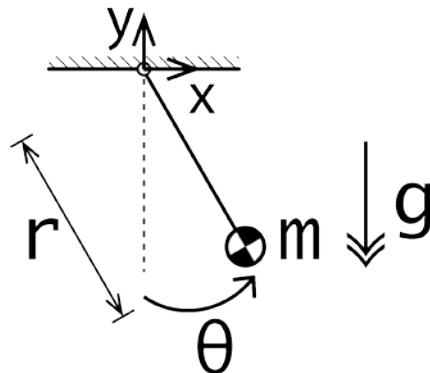
$$L = T - V$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy $T = \frac{1}{2}m(\dot{x}^2 + \dot{y}^2) = \frac{1}{2}m(r^2c^2\dot{\theta}^2 + r^2s^2\dot{\theta}^2) = \frac{1}{2}mr^2\dot{\theta}^2$

Potential Energy $V = mgy = -mgrc$

Lagrangian $L = \frac{1}{2}mr^2\dot{\theta}^2 + mgrc$



EXAMPLE V: PENDULUM

$$L = T - V$$

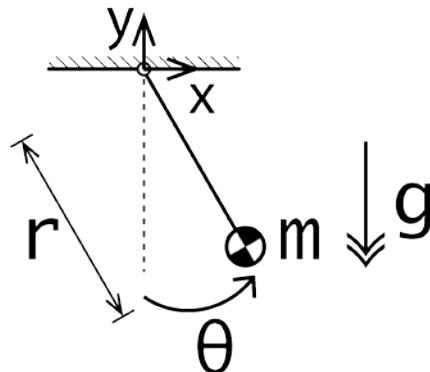
$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy $T = \frac{1}{2}m(\dot{x}^2 + \dot{y}^2) = \frac{1}{2}m(r^2c^2\dot{\theta}^2 + r^2s^2\dot{\theta}^2) = \frac{1}{2}mr^2\dot{\theta}^2$

Potential Energy $V = mgy = -mgrc$

Lagrangian $L = \frac{1}{2}mr^2\dot{\theta}^2 + mgrc$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{\theta}} \right) = mr^2\ddot{\theta} \quad \frac{\partial L}{\partial \theta} = -mgrs$$



EXAMPLE V: PENDULUM

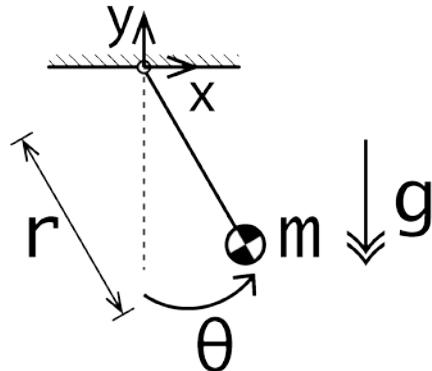
$$L = T - V$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy $T = \frac{1}{2}m(\dot{x}^2 + \dot{y}^2) = \frac{1}{2}m(r^2c^2\dot{\theta}^2 + r^2s^2\dot{\theta}^2) = \frac{1}{2}mr^2\dot{\theta}^2$

Potential Energy $V = mgy = -mgrc$

Lagrangian $L = \frac{1}{2}mr^2\dot{\theta}^2 + mgrc$



$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{\theta}} \right) = mr^2\ddot{\theta} \quad \frac{\partial L}{\partial \theta} = -mgrs$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{\theta}} \right) - \frac{\partial L}{\partial \theta} = mr^2\ddot{\theta} + mgrs = \tau$$

EXAMPLE V: PENDULUM

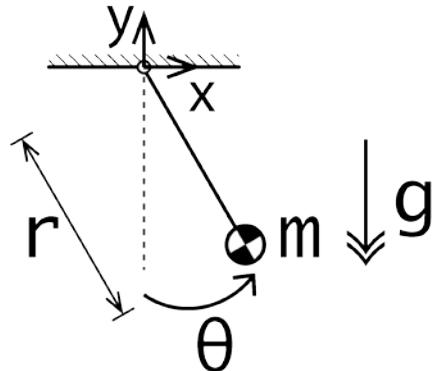
$$L = T - V$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) - \frac{\partial L}{\partial q_i} = \gamma_i$$

Kinetic Energy $T = \frac{1}{2}m(\dot{x}^2 + \dot{y}^2) = \frac{1}{2}m(r^2c^2\dot{\theta}^2 + r^2s^2\dot{\theta}^2) = \frac{1}{2}mr^2\dot{\theta}^2$

Potential Energy $V = mgy = -mgrc$

Lagrangian $L = \frac{1}{2}mr^2\dot{\theta}^2 + mgrc$



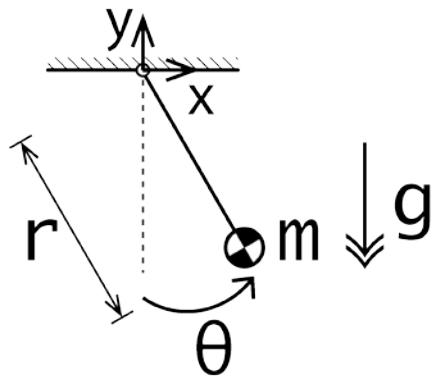
$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{\theta}} \right) = mr^2\ddot{\theta} \quad \frac{\partial L}{\partial \theta} = -mgrs$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{\theta}} \right) - \frac{\partial L}{\partial \theta} = mr^2\ddot{\theta} + mgrs = \tau$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

MODELLING

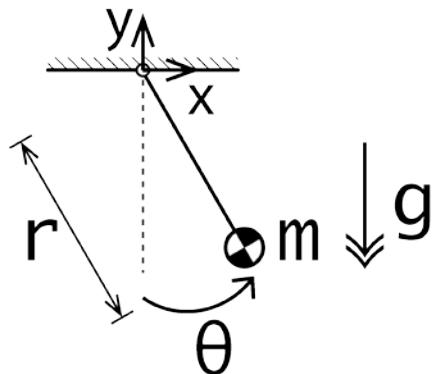
Given the differential equations of a system,
simulate the system evolution over time.



$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

MODELLING

Given the differential equations of a system, simulate the system evolution over time.

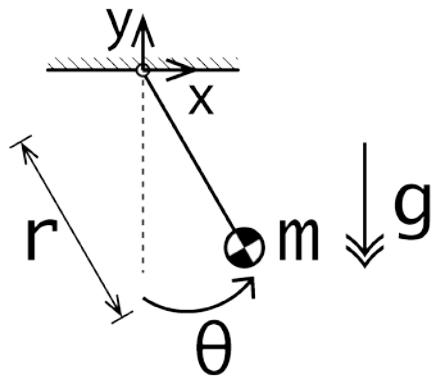


Dynamics solvers (*scipy.integrate.odeint*) (**ode45**) can simulate dynamic systems of the form:

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

MODELLING

Given the differential equations of a system, simulate the system evolution over time.



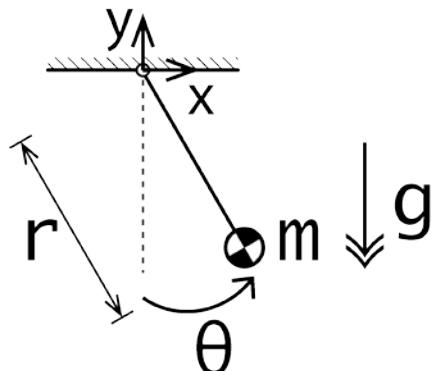
Dynamics solvers (*scipy.integrate.odeint*) (**ode45**) can simulate dynamic systems of the form:

$$\dot{X} = f(t, X)$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

MODELLING

Given the differential equations of a system, simulate the system evolution over time.



$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

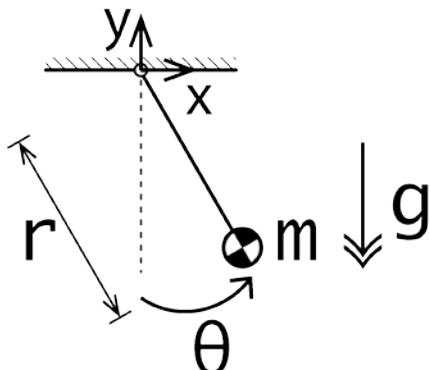
Dynamics solvers (*scipy.integrate.odeint*) (**ode45**) can simulate dynamic systems of the form:

$$\dot{X} = f(t, X)$$

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \tau \end{bmatrix}$$

MODELLING

Given the differential equations of a system, simulate the system evolution over time.



$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

Dynamics solvers (*scipy.integrate.odeint*) (**ode45**) can simulate dynamic systems of the form:

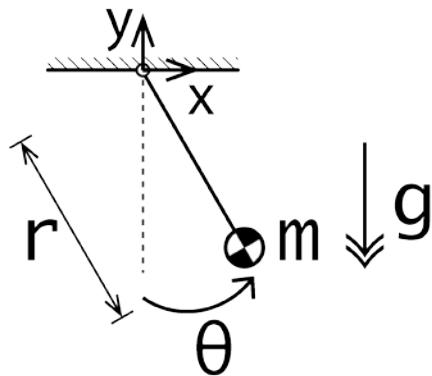
$$\dot{X} = f(t, X)$$

$$\begin{bmatrix} \dot{\theta} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$

$$\dot{X} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} X + \begin{bmatrix} 0 \\ -\frac{g}{r}s \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$

MODELLING

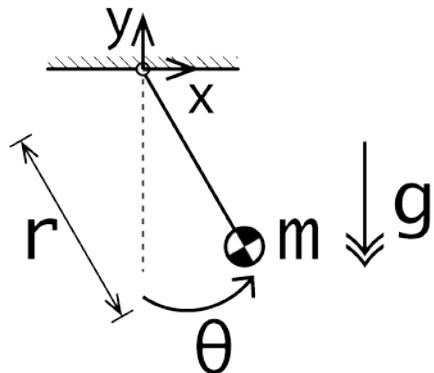
Given the differential equations of a system,
simulate the system evolution over time.



$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

MODELLING

Given the differential equations of a system, simulate the system evolution over time.

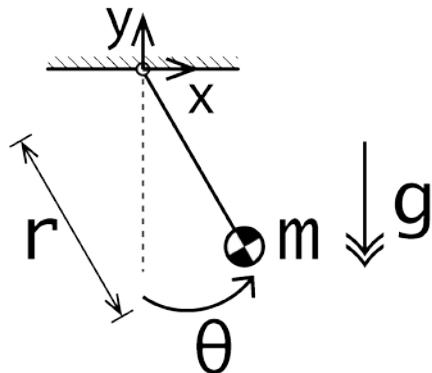


$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r} s_{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

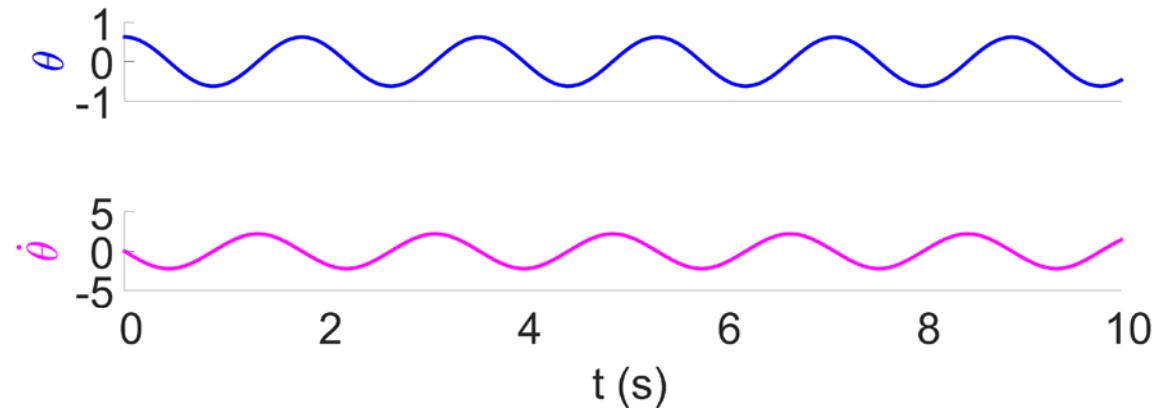
MODELLING

Given the differential equations of a system, simulate the system evolution over time.



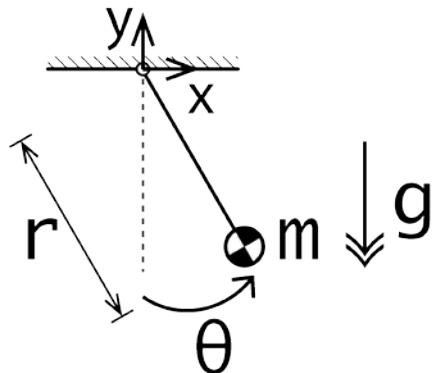
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$



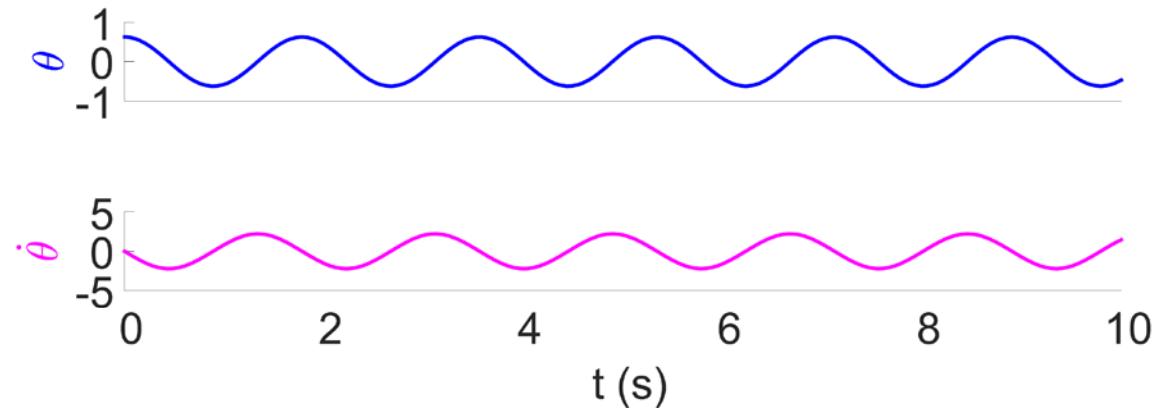
MODELLING

Given the differential equations of a system, simulate the system evolution over time.



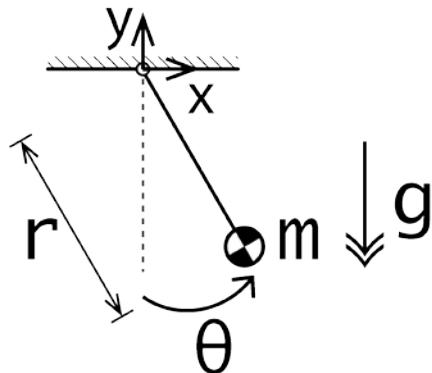
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$



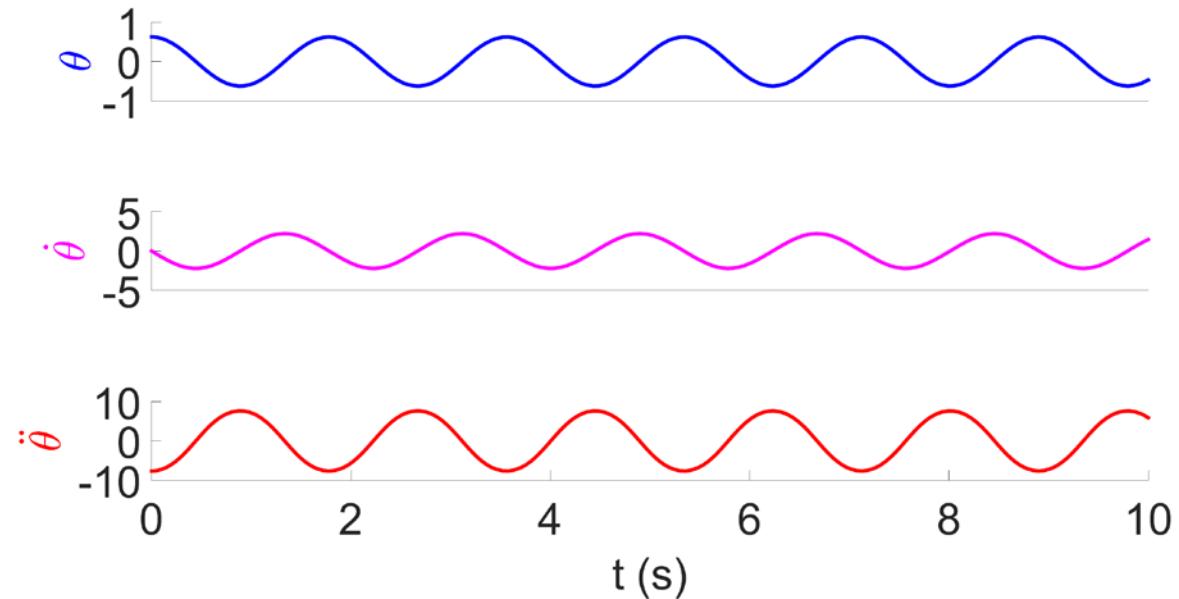
MODELLING

Given the differential equations of a system, simulate the system evolution over time.



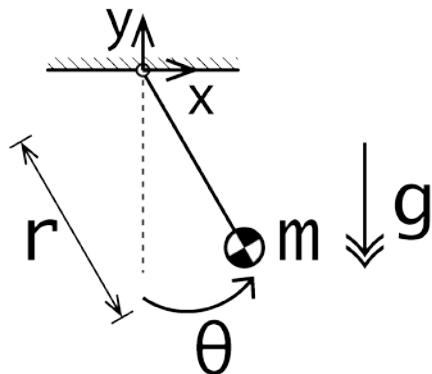
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$



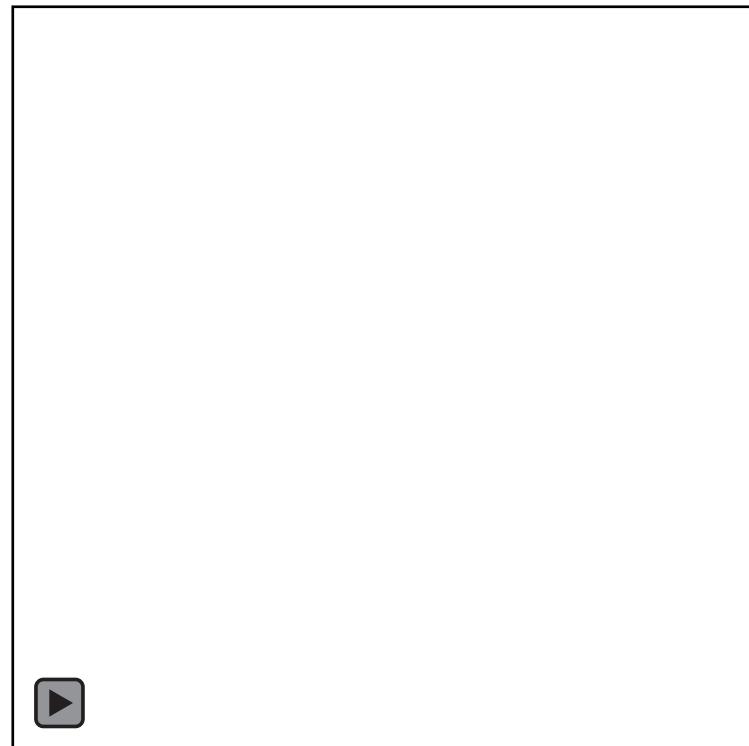
MODELLING

Given these system states, we can find the Cartesian representation of the evolution

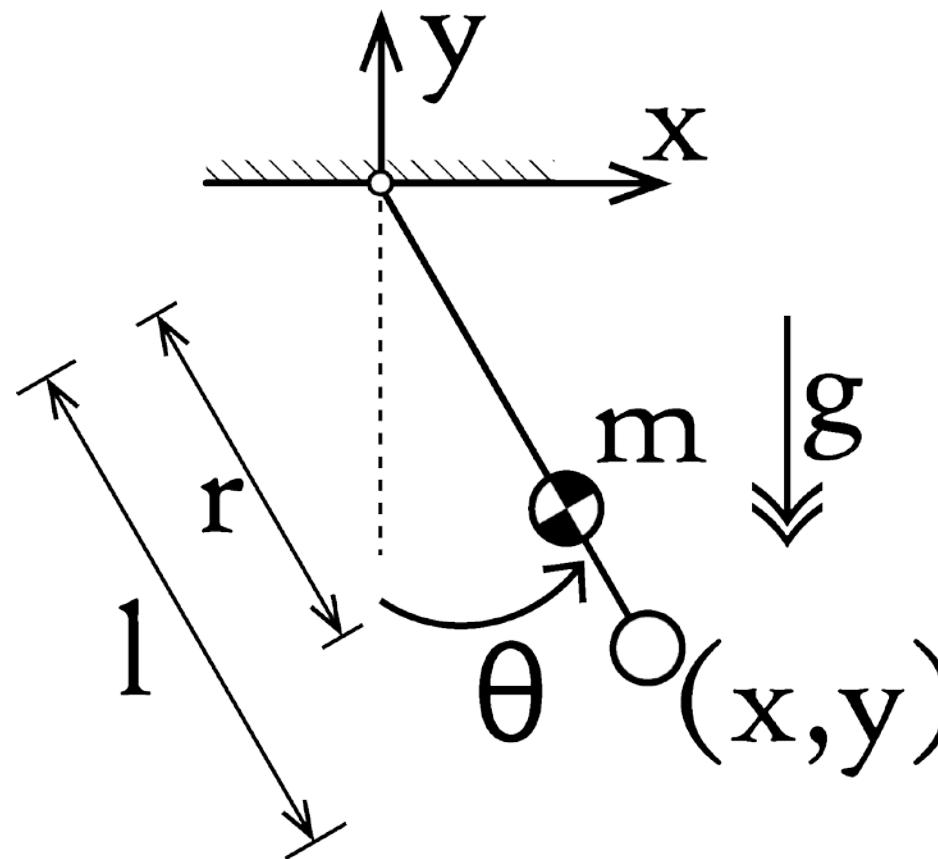


$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -r \\ 1 \end{bmatrix}$$

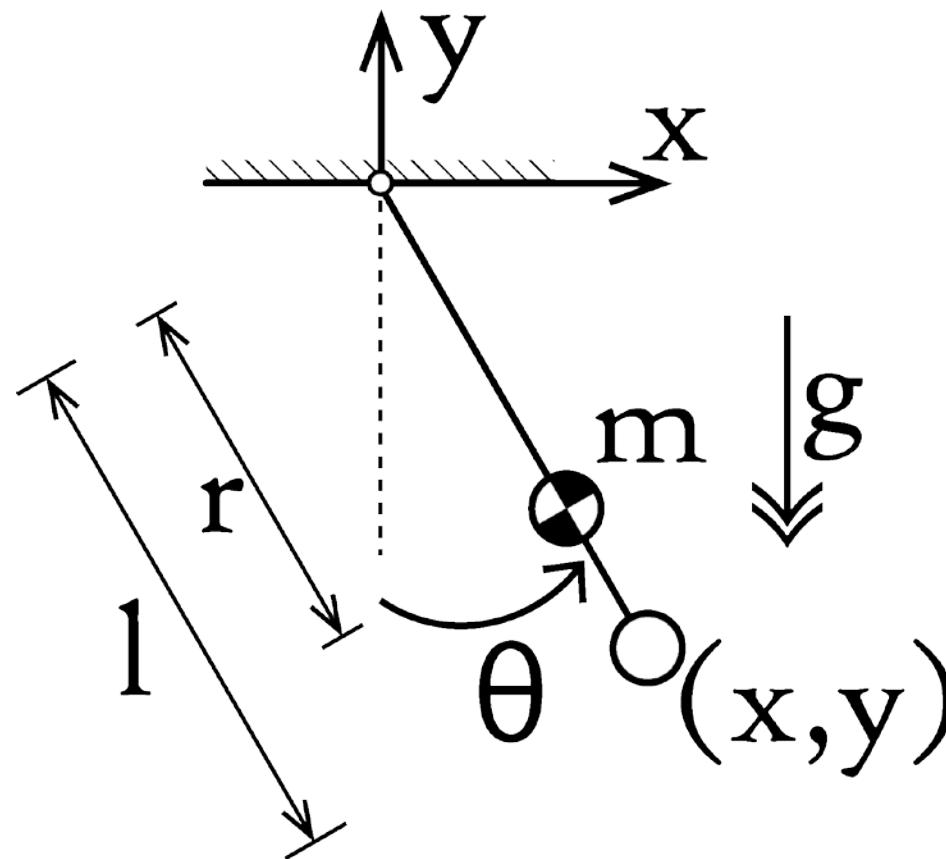


PROBLEM STATEMENT



Given only positions (x, y) , find the kinematic & dynamic parameters.

PROBLEM STATEMENT

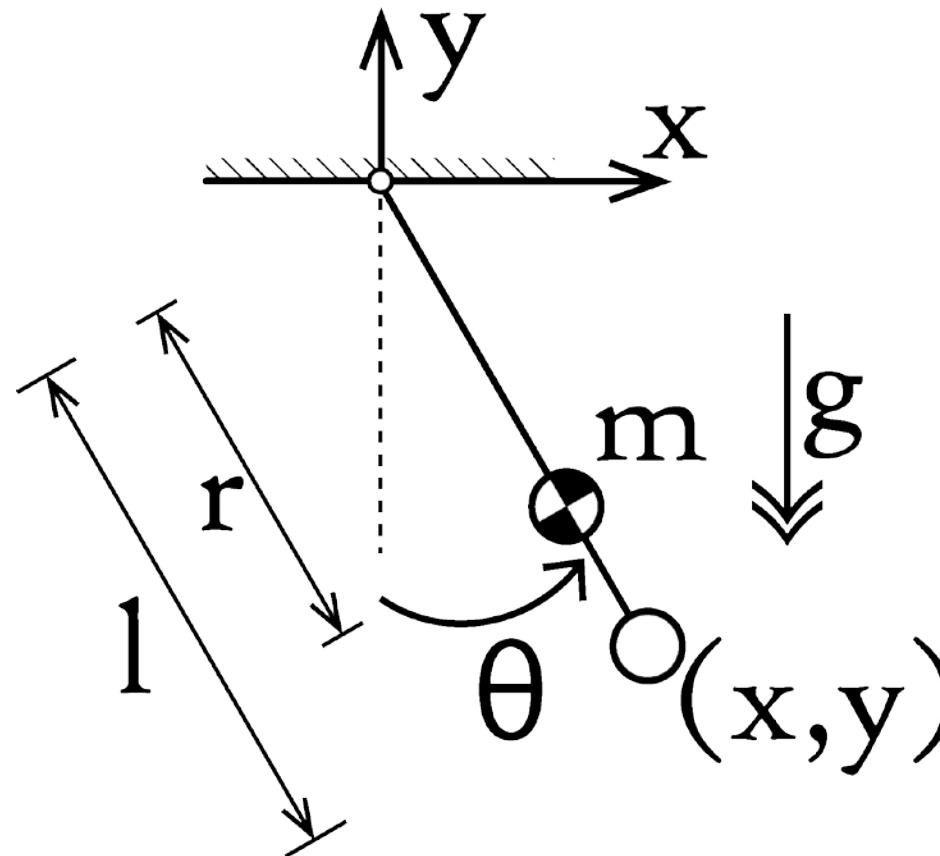


Given only positions (x, y) , find the kinematic & dynamic parameters.

Kinematics:

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

PROBLEM STATEMENT



Given only positions (x, y) , find the kinematic & dynamic parameters.

Kinematics:

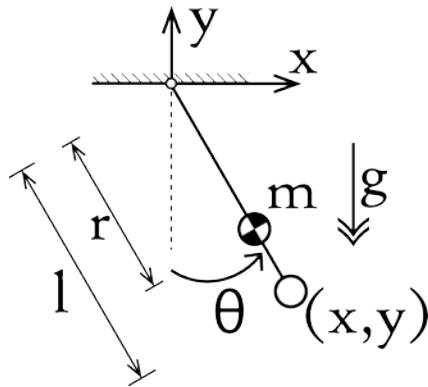
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

Dynamics:

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

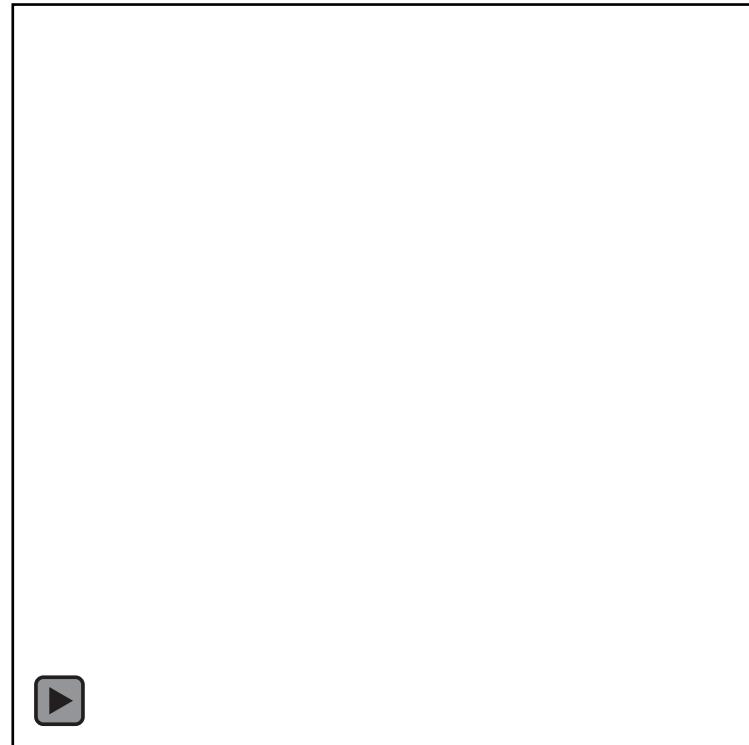
PROBLEM STATEMENT

Given these system states, we can find the Cartesian representation of the evolution



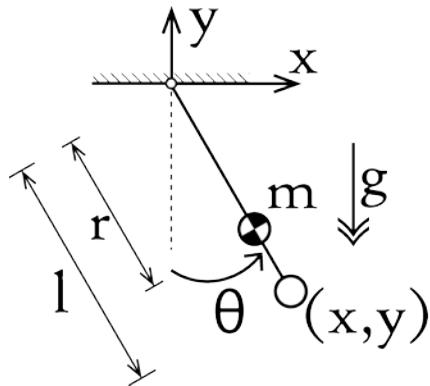
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$



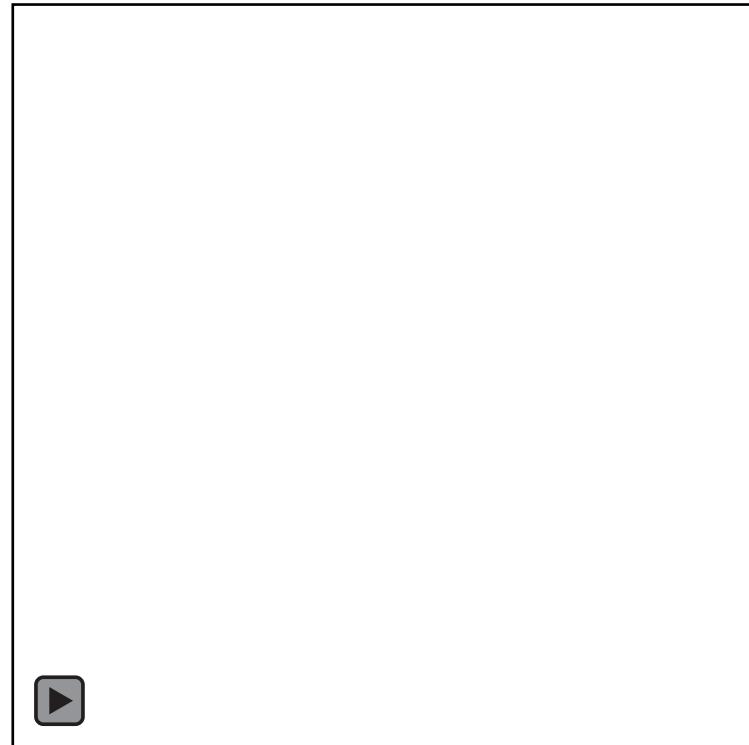
PROBLEM STATEMENT

Given these system states, we can find the Cartesian representation of the evolution



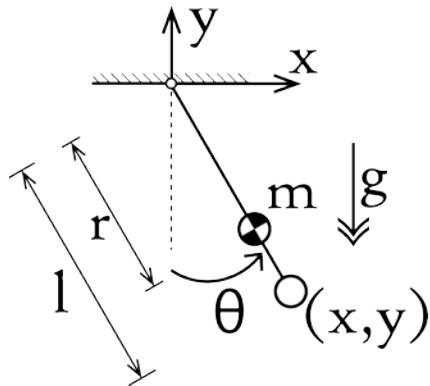
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$



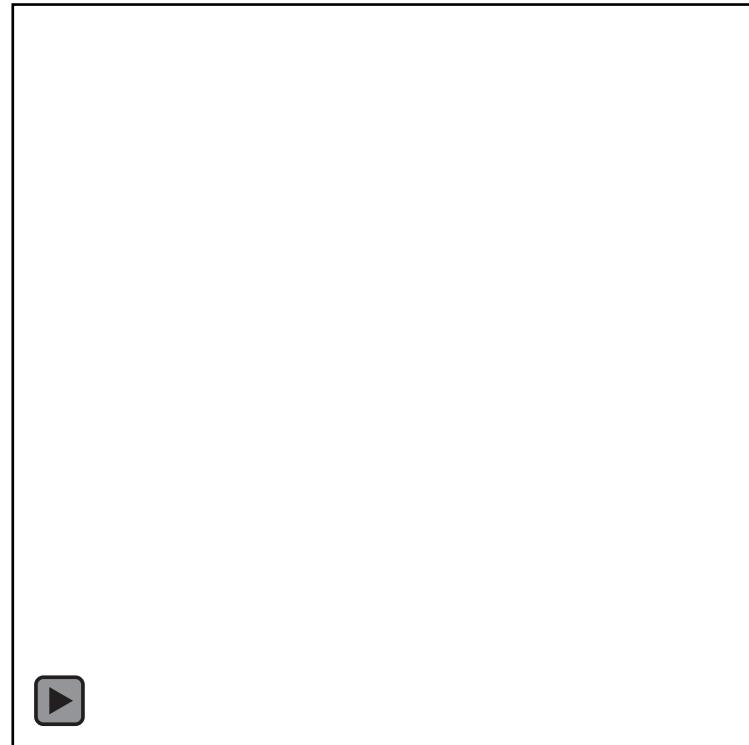
PROBLEM STATEMENT

Given these system states, we can find the Cartesian representation of the evolution

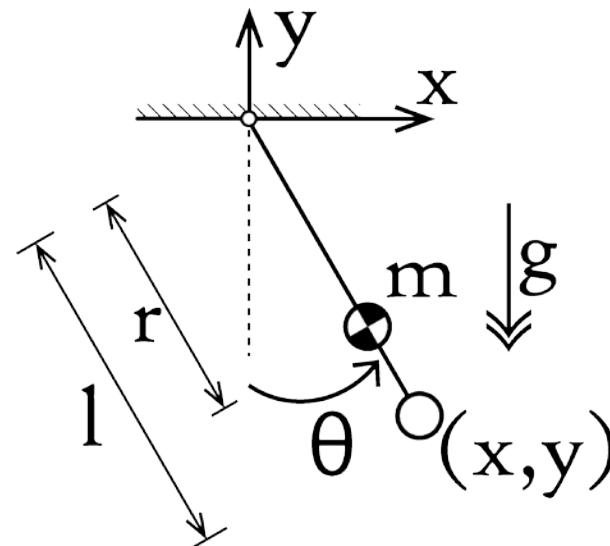


$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s$$

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$



PROBLEM STATEMENT



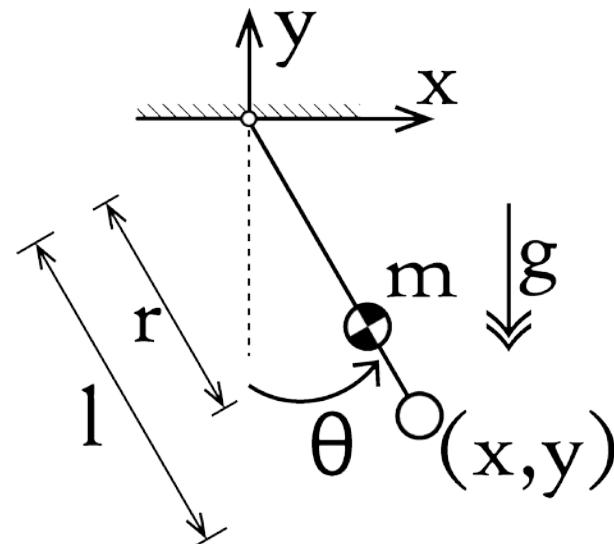
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

PROBLEM STATEMENT



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

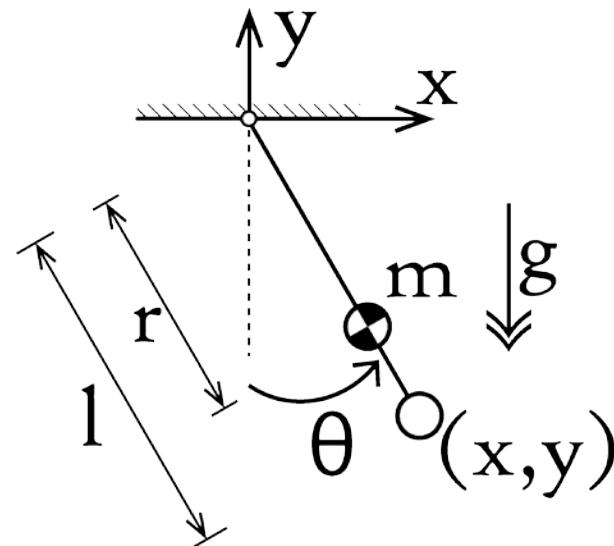
Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

PI: FREE CASE



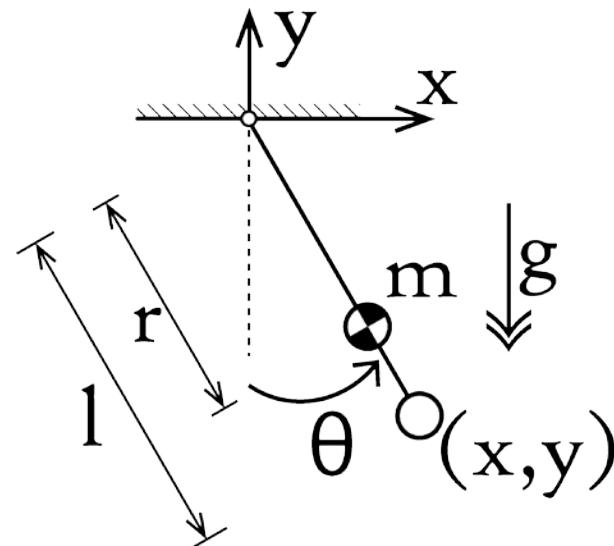
Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

PI: FREE CASE



$$\begin{bmatrix} \textcolor{brown}{x} \\ \textcolor{brown}{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & \textcolor{brown}{T}_x \\ s_{\theta} & c_{\theta} & \textcolor{brown}{T}_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

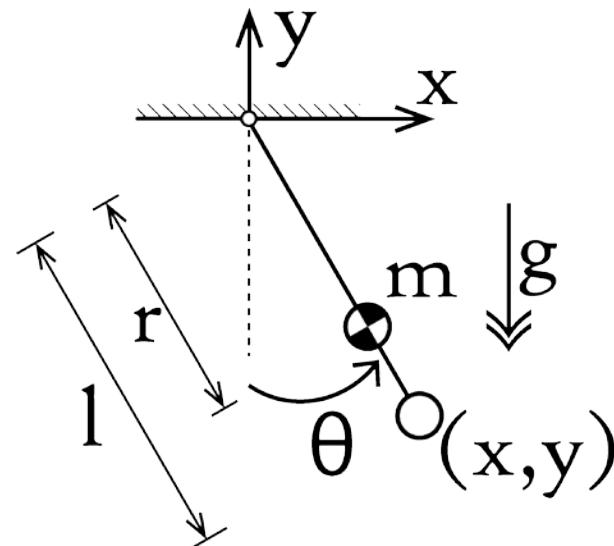
Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

Given one measurement of $(\textcolor{brown}{x}, \textcolor{brown}{y})$

- Two equations: $\textcolor{brown}{x}, \textcolor{brown}{y}$
- One unknown state: θ
- Three unknown parameters: $\textcolor{brown}{T}_x, \textcolor{brown}{T}_y, l$

PI: FREE CASE



$$\begin{bmatrix} \textcolor{brown}{x} \\ \textcolor{brown}{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

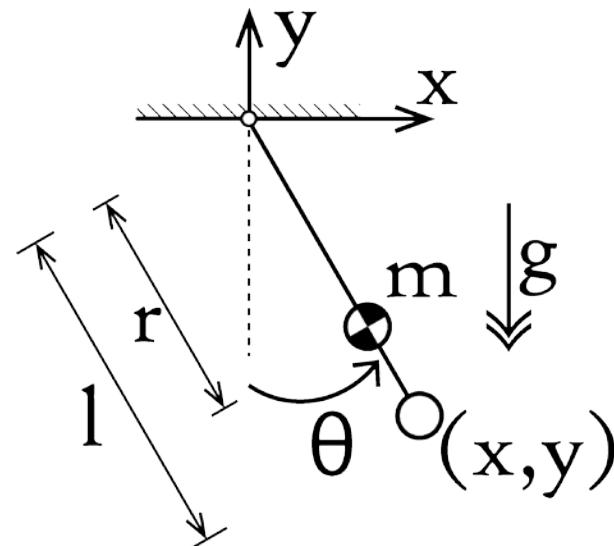
Given some **observable** data, estimate the **fixed parameters** of the system

Given one measurement of $(\textcolor{brown}{x}, \textcolor{brown}{y})$

- Two equations: $\textcolor{brown}{x}, \textcolor{brown}{y}$
- One unknown state: θ
- Three unknown parameters: T_x, T_y, l

⇒ Two equations, four unknowns

PI: FREE CASE



$$\begin{bmatrix} \textcolor{brown}{x} \\ \textcolor{brown}{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & \textcolor{brown}{T}_x \\ s_{\theta} & c_{\theta} & \textcolor{brown}{T}_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

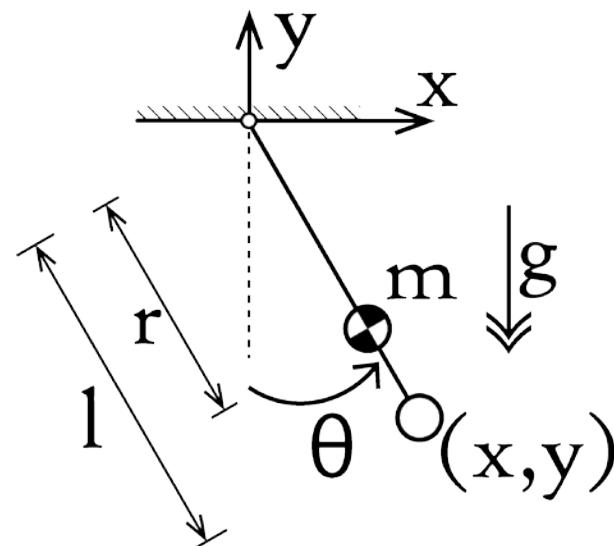
Given one measurement of $(\textcolor{brown}{x}, \textcolor{brown}{y})$

- Two equations: $\textcolor{brown}{x}, \textcolor{brown}{y}$
- One unknown state: θ
- Three unknown parameters: $\textcolor{brown}{T}_x, \textcolor{brown}{T}_y, l$

\Rightarrow Two equations, four unknowns

\Rightarrow Unsolvable

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

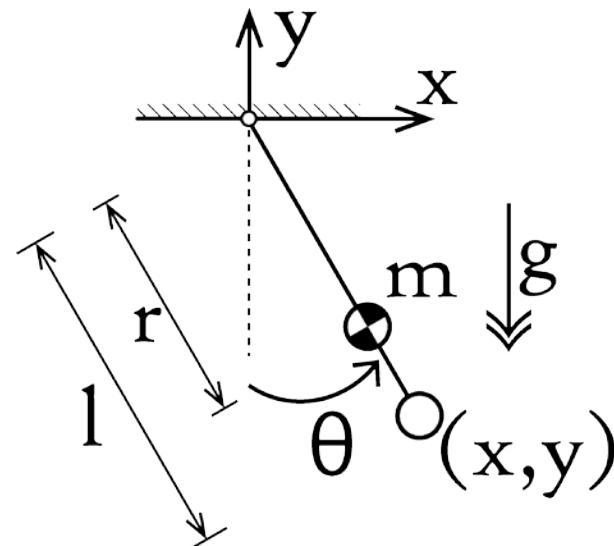
Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

Given n measurements of (\mathbf{x}, \mathbf{y})

- $2n$ equations: \mathbf{x}, \mathbf{y}
- n unknown states: θ
- Three unknown parameters: T_x, T_y, l

PI: FREE CASE



$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{l} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

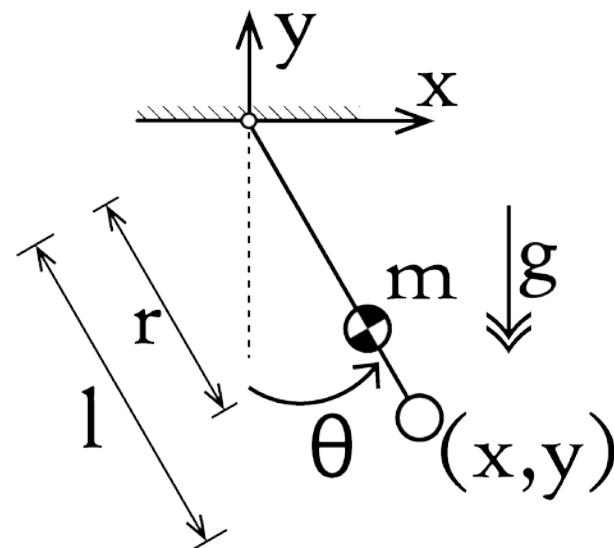
Given some **observable** data, estimate the **fixed parameters** of the system

Given n measurements of (x, y)

- $2n$ equations: x, y
- n unknown states: θ
- Three unknown parameters: T_x, T_y, l

$\Rightarrow 2n$ equations , $n + 3$ unknowns

PI: FREE CASE



$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{l} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

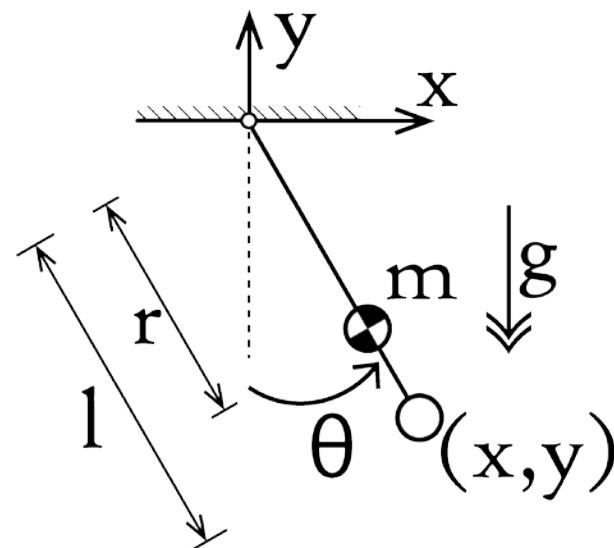
Given n measurements of (x, y)

- $2n$ equations: x, y
- n unknown states: θ
- Three unknown parameters: T_x, T_y, l

$\Rightarrow 2n$ equations , $n + 3$ unknowns

\Rightarrow solvable for $n \geq 3$

PI: FREE CASE



$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

Given n measurements of (x, y)

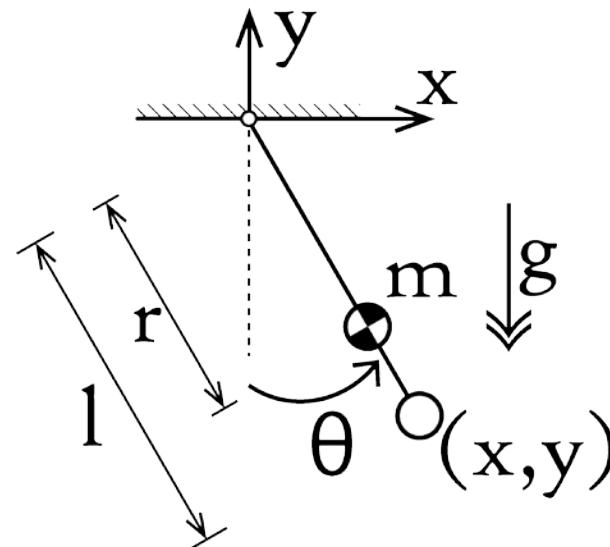
- $2n$ equations: x, y
- n unknown states: θ
- Three unknown parameters: T_x, T_y, l

$\Rightarrow 2n$ equations , $n + 3$ unknowns

\Rightarrow solvable for $n \geq 3$

BUT! Non-linear

PI: FREE CASE



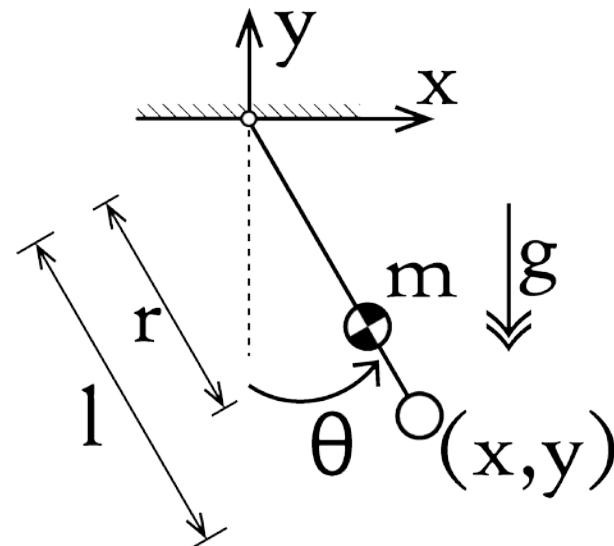
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Solution method: **non-linear least squares**
 (python: *lmfit*) (MATLAB: *lsqnonlin*)

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

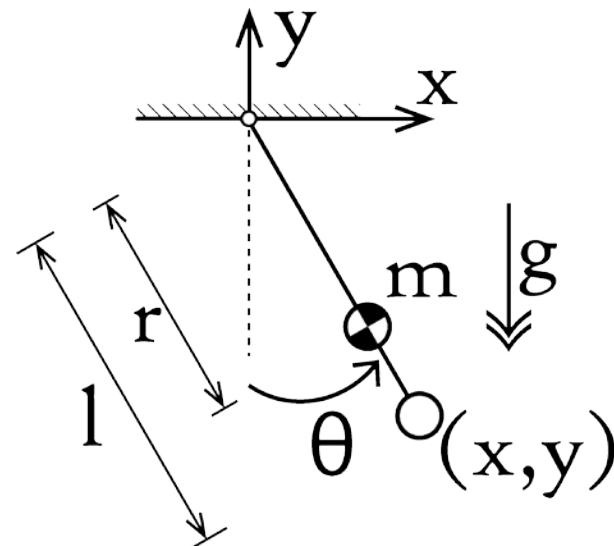
Solution method: **non-linear least squares**
 (python: *lmfit*) (MATLAB: *lsqnonlin*)

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

ν are the parameters to be found
 $f_i(\nu)^2$ is an associated cost function

PI: FREE CASE

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

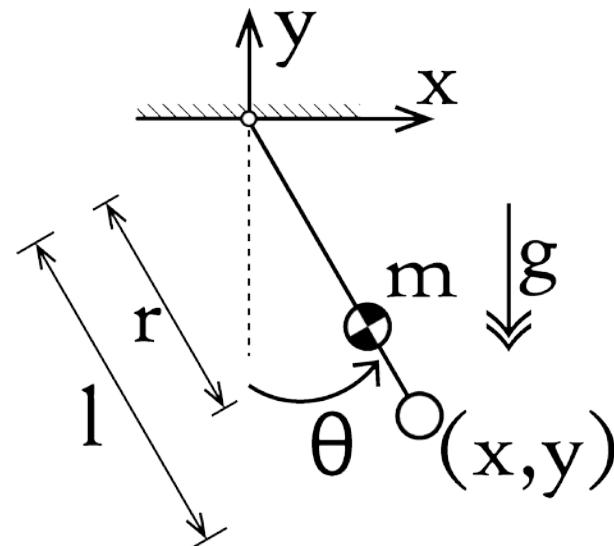
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Given observed datapoint \mathbf{x}_i , the predicted location is given by:

$$c_{\theta_i} + \mathbf{l} s_{\theta_i} + \mathbf{T}_x$$

PI: FREE CASE

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$



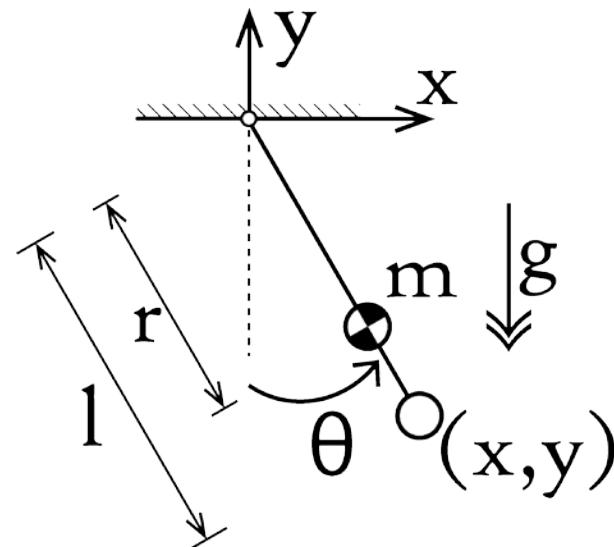
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Given observed datapoint x_i , the predicted location is given by:

$$c_{\theta_i} + ls_{\theta_i} + T_x$$

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

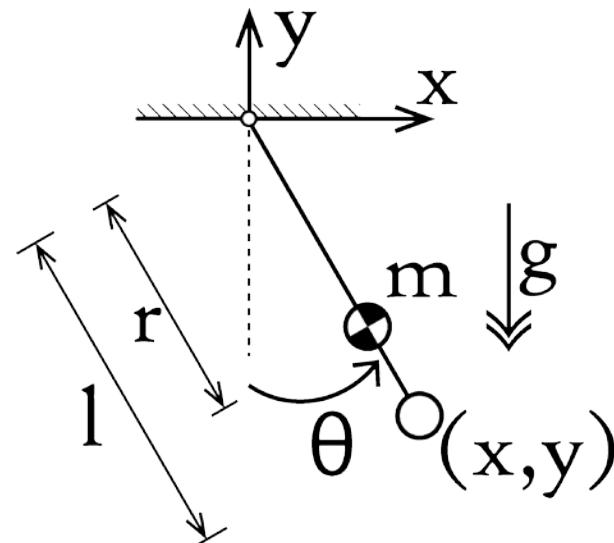
$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

Given observed datapoint \mathbf{x}_i , the predicted location is given by:

$$c_{\theta_i} + ls_{\theta_i} + T_x$$

We want to minimise the error between the observed and predicted points:

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & \mathbf{T}_x \\ s_{\theta} & c_{\theta} & \mathbf{T}_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

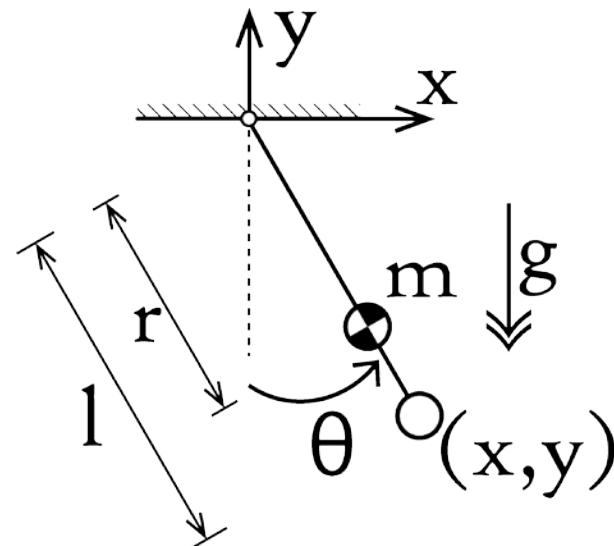
Given observed datapoint \mathbf{x}_i , the predicted location is given by:

$$c_{\theta_i} + \mathbf{l}s_{\theta_i} + \mathbf{T}_x$$

We want to minimise the error between the observed and predicted points:

$$\epsilon_i = \mathbf{x}_i - (c_{\theta_i} + \mathbf{l}s_{\theta_i} + \mathbf{T}_x)$$

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

Given observed datapoint \mathbf{x}_i , the predicted location is given by:

$$c_{\theta_i} + \mathbf{l}s_{\theta_i} + \mathbf{T}_x$$

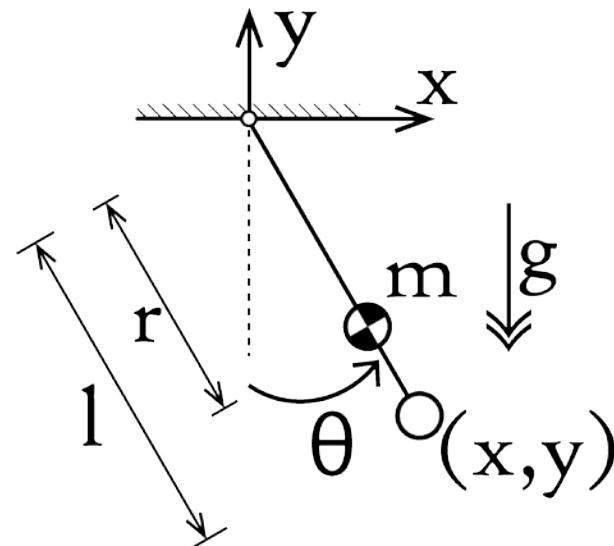
We want to minimise the error between the observed and predicted points:

$$\epsilon_i = \mathbf{x}_i - (c_{\theta_i} + \mathbf{l}s_{\theta_i} + \mathbf{T}_x)$$

Therefore we perform the minimisation:

$$\min_{\nu} (\epsilon_1^2 + \dots + \epsilon_n^2)$$

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

Given observed datapoint \mathbf{x}_i , the predicted location is given by:

$$c_{\theta_i} + l s_{\theta_i} + T_x$$

We want to minimise the error between the observed and predicted points:

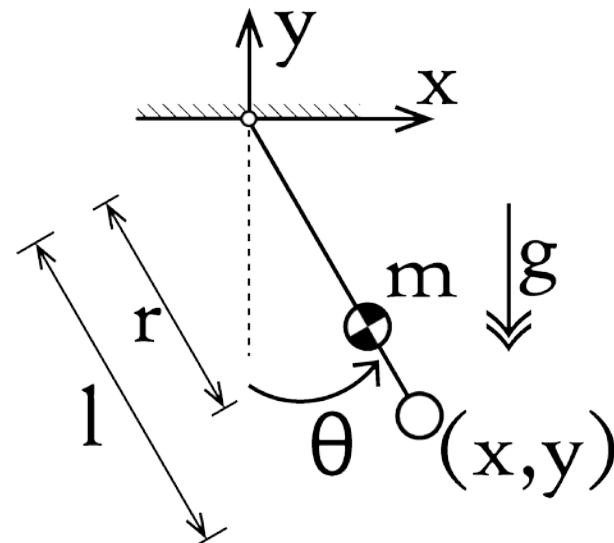
$$\epsilon_i = \mathbf{x}_i - (c_{\theta_i} + l s_{\theta_i} + T_x)$$

Therefore we perform the minimisation:

$$\min_{\nu} (\epsilon_1^2 + \dots + \epsilon_n^2)$$

$$\nu = [[T_x \quad T_y \quad l] \quad [\theta_1 \quad \dots \quad \theta_n]]$$

PI: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$\min_{\nu} (f_1(\nu)^2 + \dots + f_n(\nu)^2)$$

Given observed datapoint \mathbf{x}_i , the predicted location is given by:

$$c_{\theta_i} + \mathbf{l}s_{\theta_i} + \mathbf{T}_x$$

We want to minimise the error between the observed and predicted points:

$$\epsilon_i = \mathbf{x}_i - (c_{\theta_i} + \mathbf{l}s_{\theta_i} + \mathbf{T}_x)$$

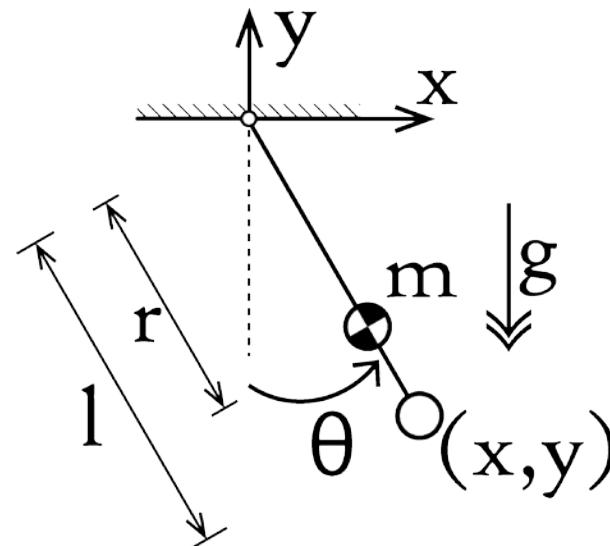
Therefore we perform the minimisation:

$$\min_{\nu} (\epsilon_1^2 + \dots + \epsilon_n^2)$$

$$\nu = [[\mathbf{T}_x \quad \mathbf{T}_y \quad \mathbf{l}] \quad [\theta_1 \quad \dots \quad \theta_n]]$$

⇒ We can solve for the parameters: $\mathbf{T}_x, \mathbf{T}_y, \mathbf{l}$

PI: FREE CASE



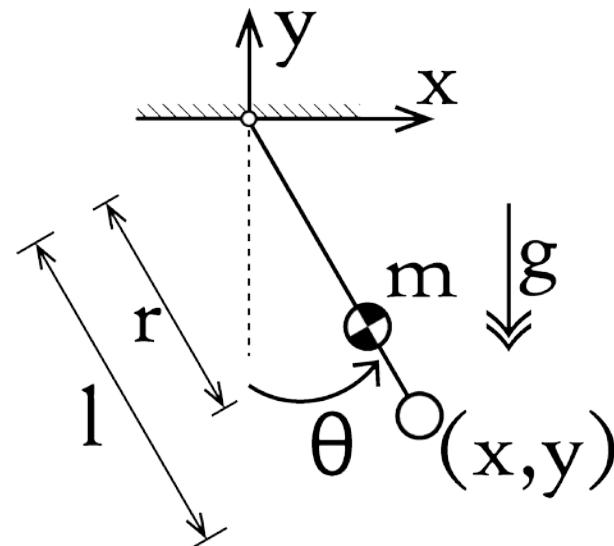
How many samples?

System is solvable for $n \geq 3$

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

PI: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

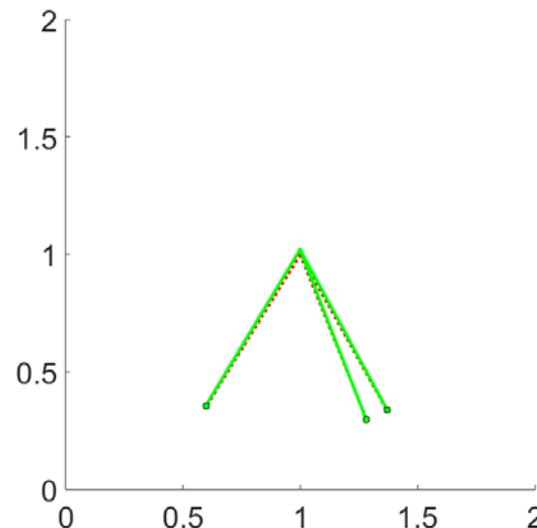
$$T_x = 1.00 \quad T_y = 1.02 \quad l = 0.78$$

How many samples?

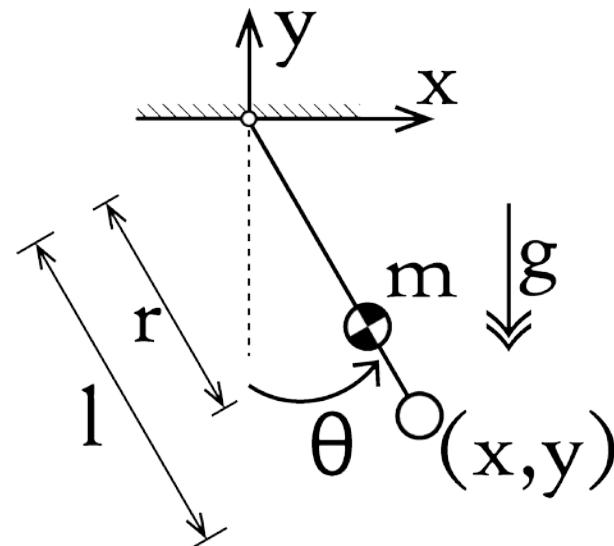
System is solvable for $n \geq 3$

$$n = 3$$

Solve time: 0.05s



PI: FREE CASE



$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

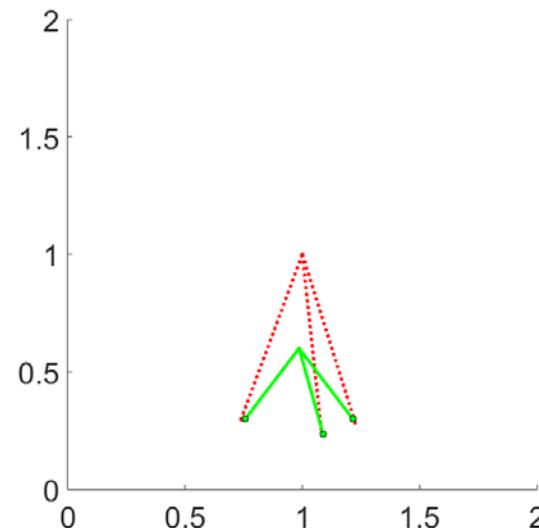
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

How many samples?

System is solvable for $n \geq 3$

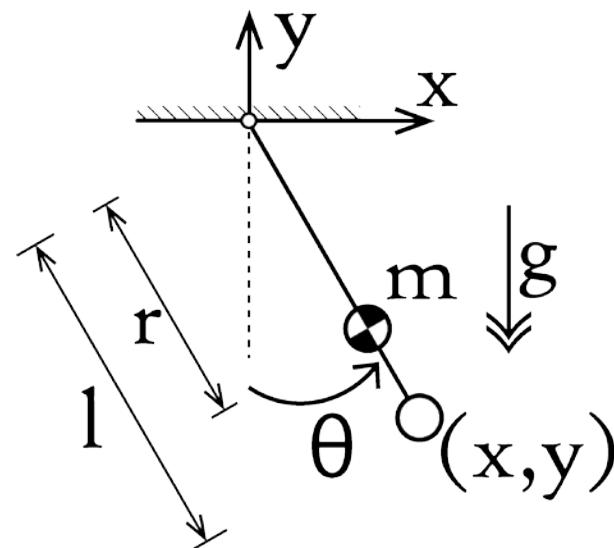
$$n = 3$$

Solve time: 0.06s



$$T_x = 0.99 \quad T_y = 0.60 \quad l = 0.38$$

PI: FREE CASE



$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{l} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

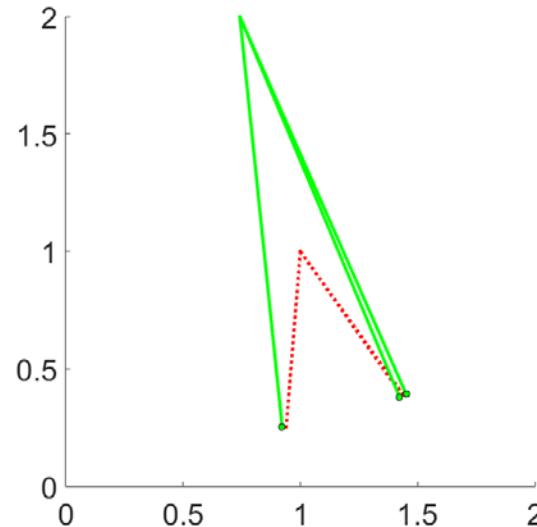
$$T_x = 0.74 \quad T_y = 2.00 \quad l = 1.76$$

How many samples?

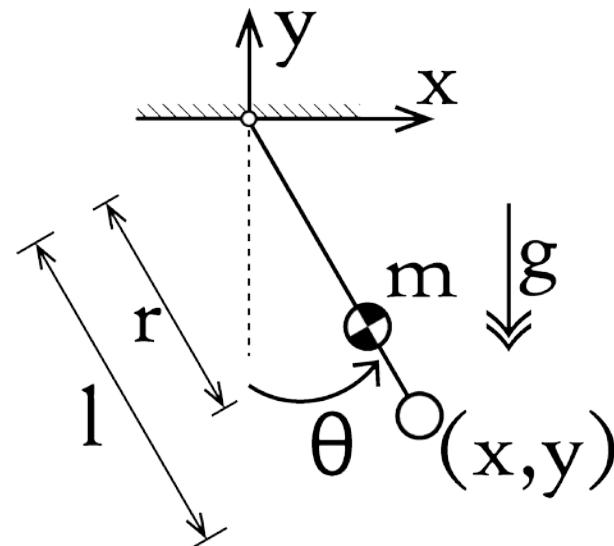
System is solvable for $n \geq 3$

$n = 3$

Solve time: 297.80s



PI: FREE CASE



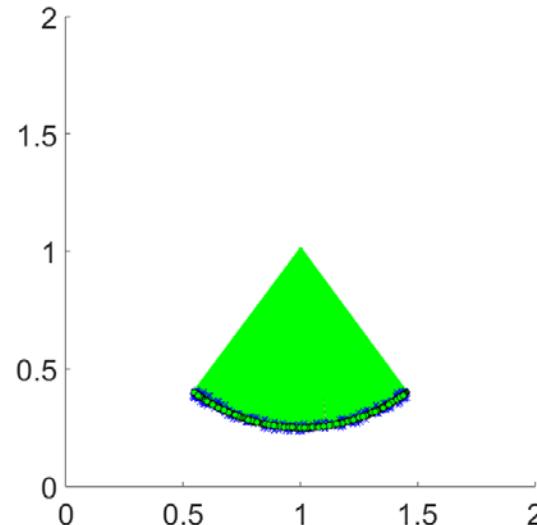
$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{l} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

How many samples?

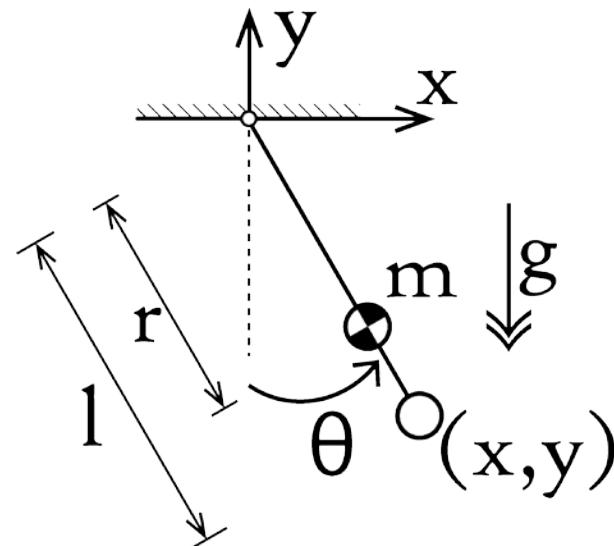
System is solvable for $n \geq 3$

$n = 1000$ Solve time: 297.80s



$$T_x = 1.00 \quad T_y = 1.00 \quad l = 0.76$$

PI: FREE CASE



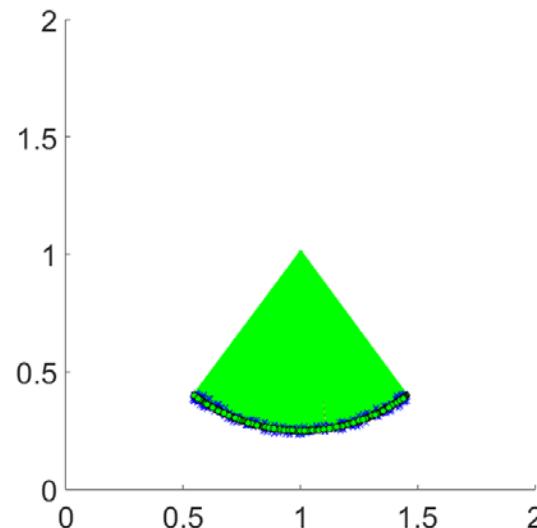
$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{l} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

How many samples?

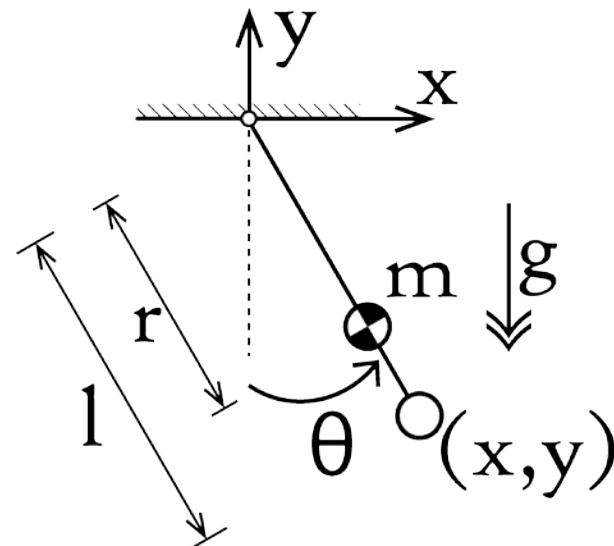
System is solvable for $n \geq 3$

$n = 500$ Solve time: 87.58s



$$T_x = 1.00 \quad T_y = 1.00 \quad l = 0.75$$

PI: FREE CASE



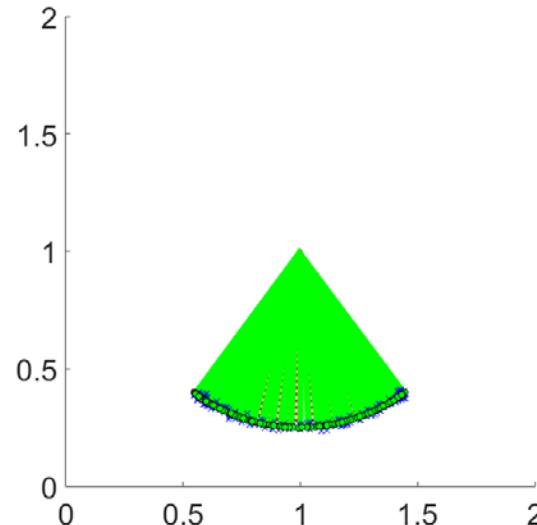
$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{l} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

How many samples?

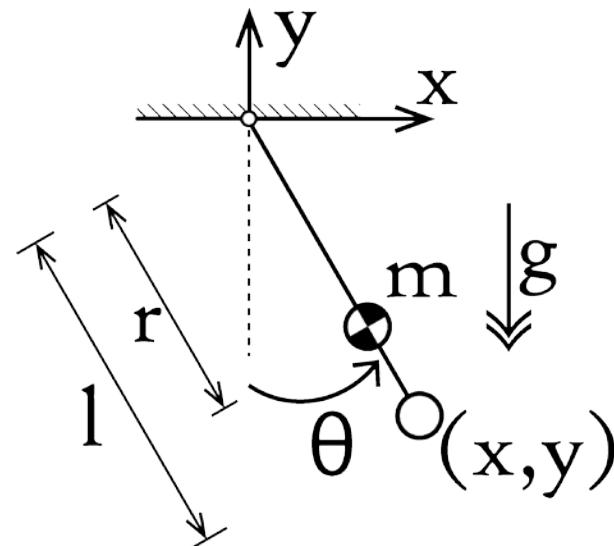
System is solvable for $n \geq 3$

$n = 250$ Solve time: 20.18s



$$T_x = 1.00 \quad T_y = 1.00 \quad l = 0.75$$

PI: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

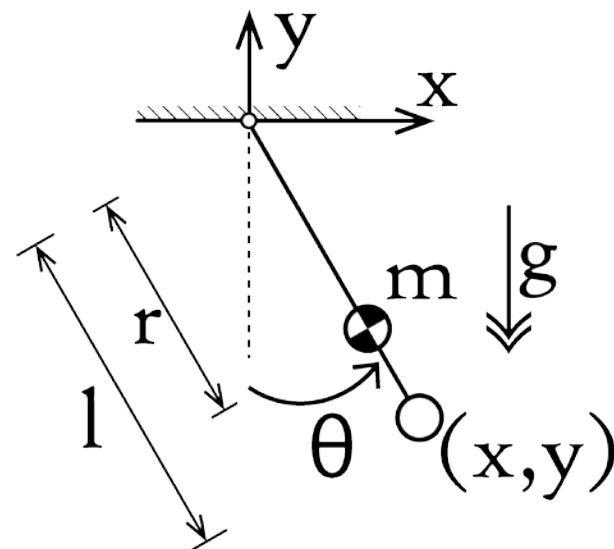
How many samples?

System is solvable for $n \geq 3$

Words of Wisdom:

- Try multiple samples
- Try lots of samples first
- Reduce until negligible variability

PI: FREE CASE



$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

How many samples?

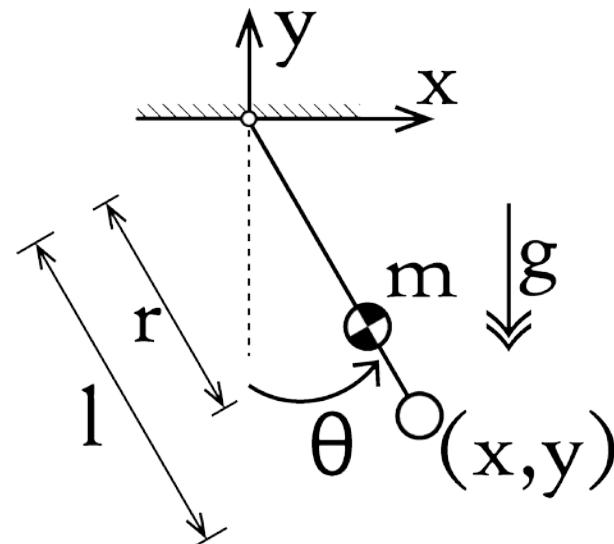
System is solvable for $n \geq 3$

Words of Wisdom:

- Try multiple samples
- Try lots of samples first
- Reduce until negligible variability

$$T_x = 1.00 \quad T_y = 1.00 \quad l = 0.75$$

FREE CASE



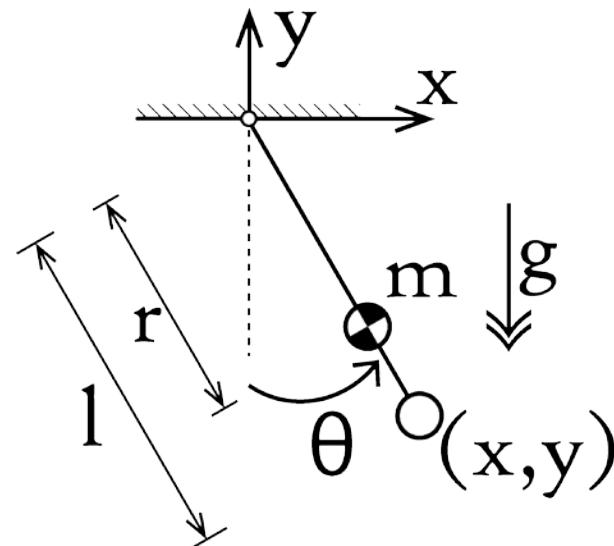
Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

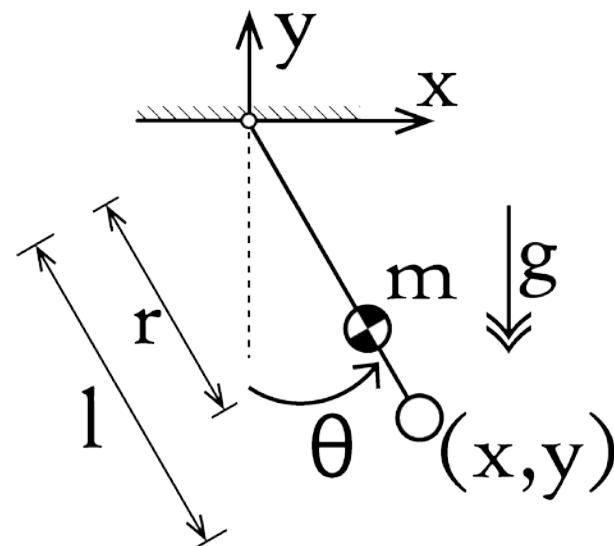
Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Parameter Identification:

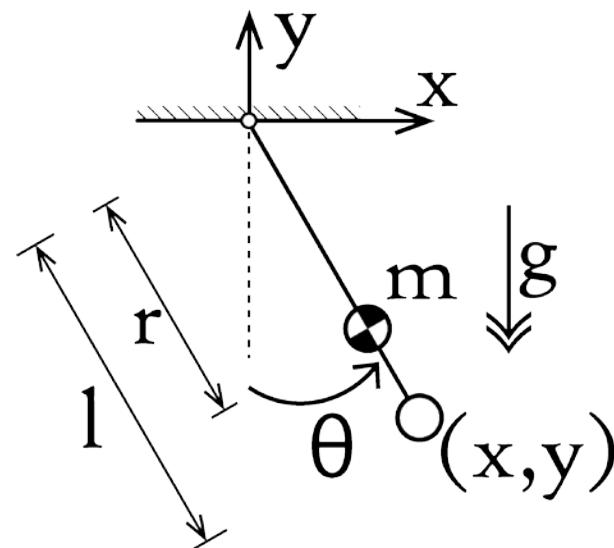
Given some **observable** data, estimate the **fixed parameters** of the system

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

$$\ddot{\theta} = -\frac{g}{r}s_{\theta}$$

FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

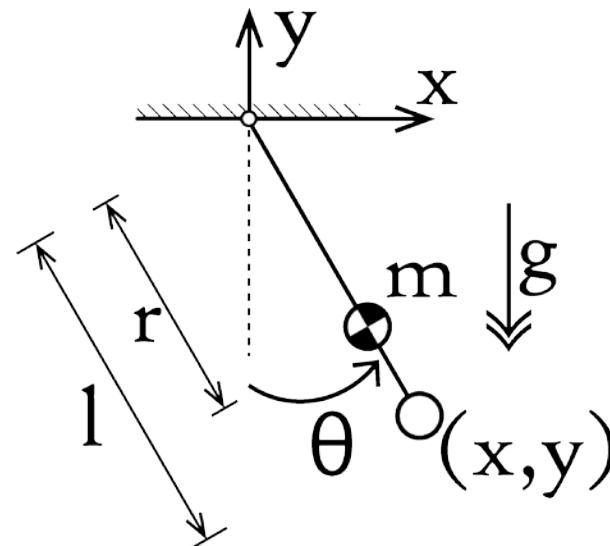
State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

$$\ddot{\theta} = -\frac{g}{r}s_\theta$$

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_\theta \end{bmatrix}$$

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

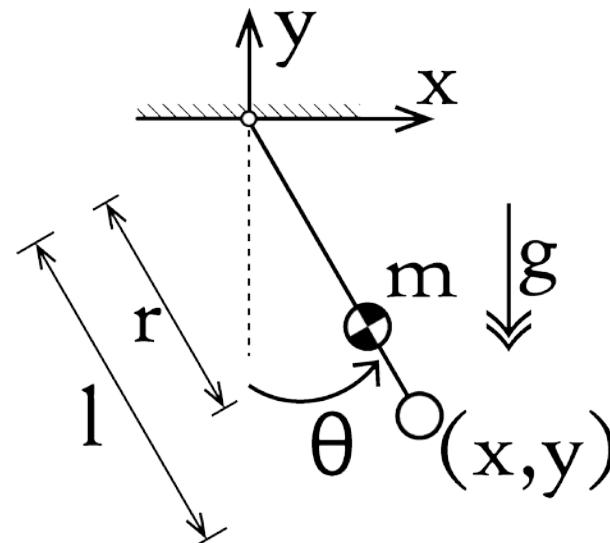
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_\theta \end{bmatrix}$$

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

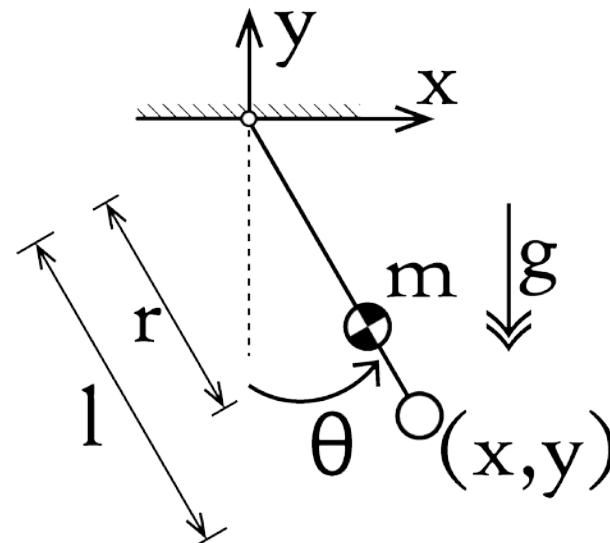
State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

$$\begin{bmatrix} \dot{\theta} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_\theta \end{bmatrix}$$

⇒ solvable using a Kalman filter?

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

State Estimation:

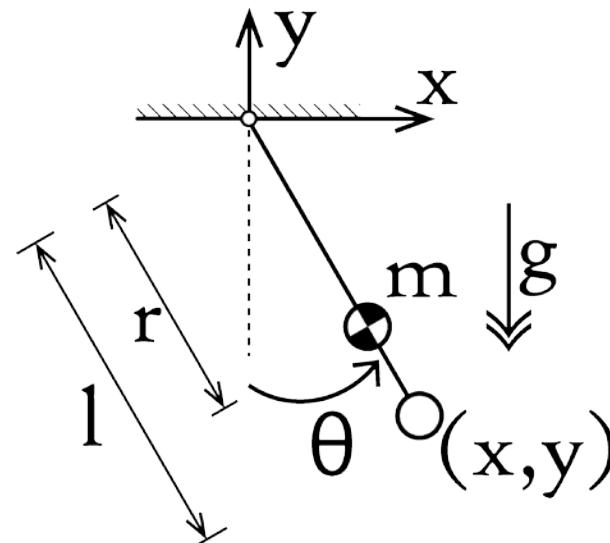
Given some **observable** data, estimate the **time varying states** of the system

$$\begin{bmatrix} \dot{\theta} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_\theta \end{bmatrix}$$

⇒ solvable using a Kalman filter?

BUT! Non-linear

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

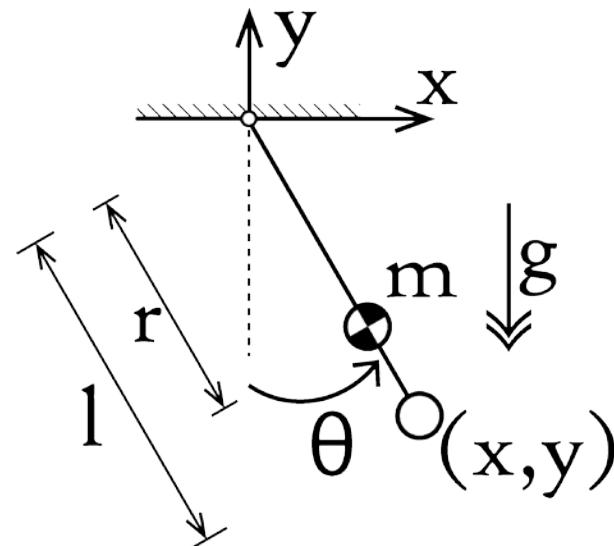
$$\begin{bmatrix} \dot{\theta} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r}s_\theta \end{bmatrix}$$

⇒ solvable using a Kalman filter?

BUT! Non-linear

⇒ solvable using an Unscented Kalman filter

SE: FREE CASE

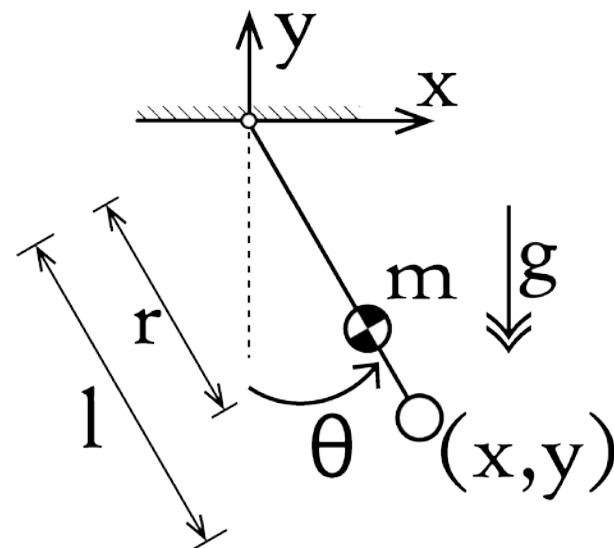


Solution method: **Unscented Kalman Filter**
 (python: *pykalman*)
 (MATLAB: *Learning the Unscented Kalman Filter*)

$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

SE: FREE CASE



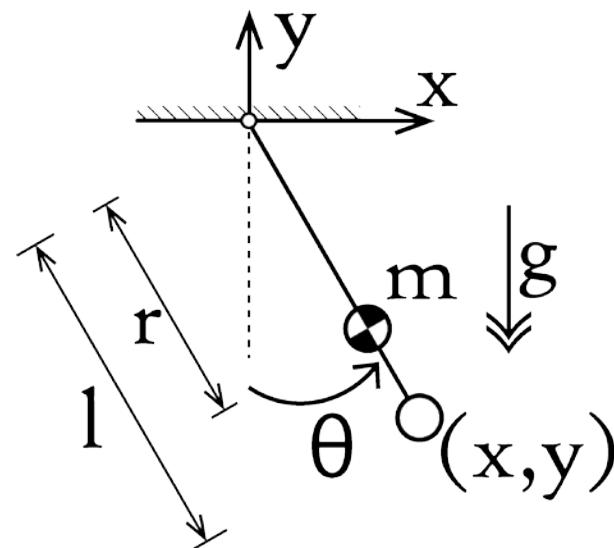
$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Solution method: **Unscented Kalman Filter**
 (python: *pykalman*)
 (MATLAB: *Learning the Unscented Kalman Filter*)

$$\begin{aligned} X_{k+1} &= f(X_k) + w_k \\ Y_k &= h(X_k) + v_k \end{aligned}$$

SE: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

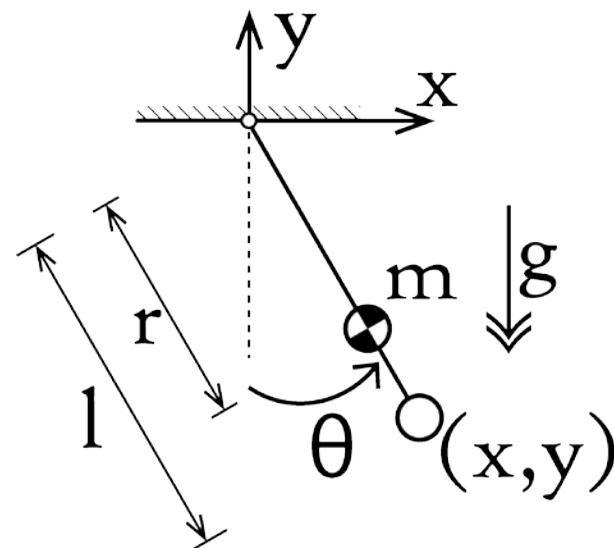
Solution method: **Unscented Kalman Filter**
 (python: *pykalman*)
 (MATLAB: *Learning the Unscented Kalman Filter*)

$$\begin{aligned} X_{k+1} &= f(X_k) + w_k \\ Y_k &= h(X_k) + v_k \end{aligned}$$

X_k Current state

Y_k Current observation

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Solution method: **Unscented Kalman Filter**
 (python: *pykalman*)
 (MATLAB: *Learning the Unscented Kalman Filter*)

$$\begin{aligned} X_{k+1} &= f(X_k) + w_k \\ Y_k &= h(X_k) + v_k \end{aligned}$$

X_k Current state

Y_k Current observation

w_k State error

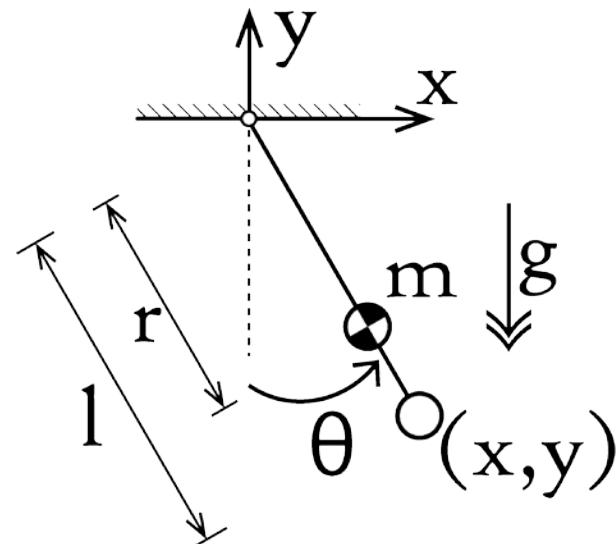
v_k Observation error

SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

Need discrete time equations:



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_\theta$$

SE: FREE CASE

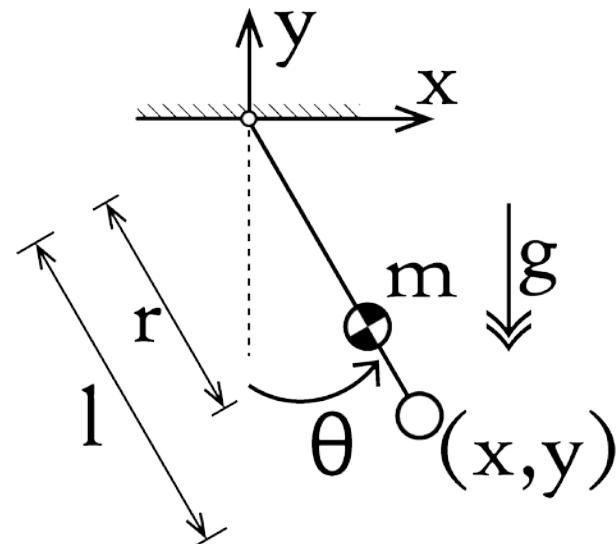
$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

Need discrete time equations:

$$\frac{\theta_{k+1} - \theta_k}{\partial t} = \dot{\theta}_k$$

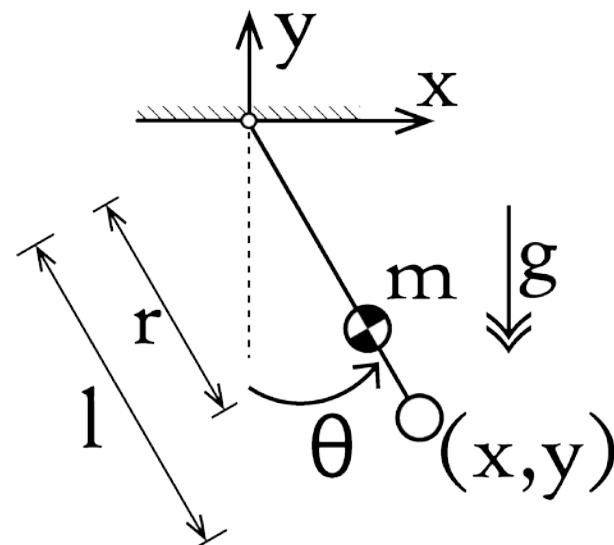
∂t is the time step



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_\theta$$

SE: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

$$X_{k+1} = f(X_k) + w_k$$

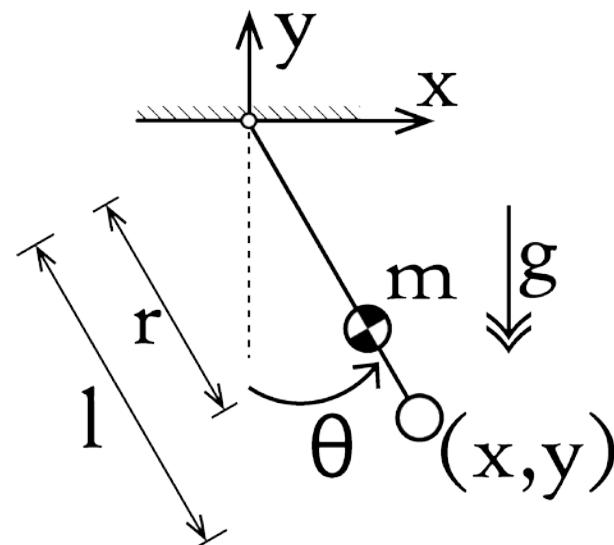
$$Y_k = h(X_k) + v_k$$

Need discrete time equations:

$$\frac{\theta_{k+1} - \theta_k}{\partial t} = \dot{\theta}_k \quad \theta_{k+1} = \partial t \dot{\theta}_k + \theta_k$$

∂t is the time step

SE: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

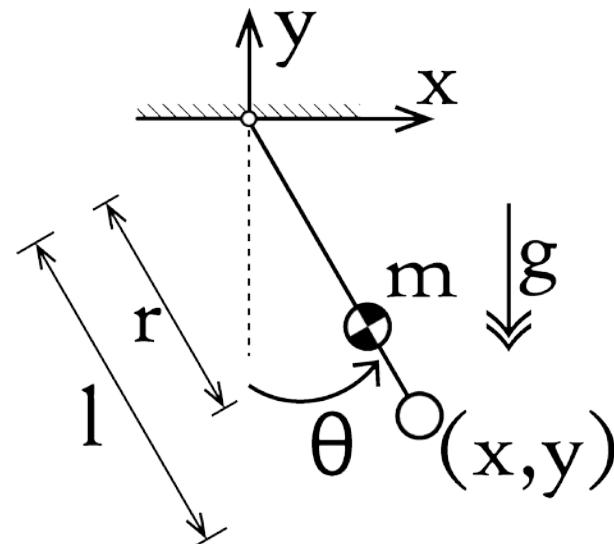
Need discrete time equations:

$$\frac{\theta_{k+1} - \theta_k}{\partial t} = \dot{\theta}_k \quad \theta_{k+1} = \partial t \dot{\theta}_k + \theta_k$$

∂t is the time step

$$\frac{\dot{\theta}_{k+1} - \dot{\theta}_k}{\partial t} = \ddot{\theta}_k = -\frac{g}{r} s_{\theta_k}$$

SE: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

Need discrete time equations:

$$\frac{\theta_{k+1} - \theta_k}{\partial t} = \dot{\theta}_k \quad \theta_{k+1} = \partial t \dot{\theta}_k + \theta_k$$

∂t is the time step

$$\frac{\dot{\theta}_{k+1} - \dot{\theta}_k}{\partial t} = \ddot{\theta}_k = -\frac{g}{r} s_{\theta_k}$$

$$\dot{\theta}_{k+1} = -\partial t \frac{g}{r} s_{\theta_k} + \dot{\theta}_k$$

SE: FREE CASE

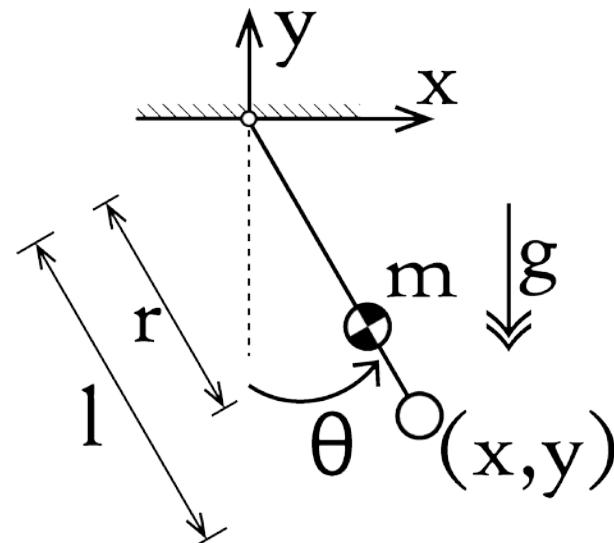
$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

Need discrete time equations:

$$\theta_{k+1} = \partial t \dot{\theta}_k + \theta_k$$

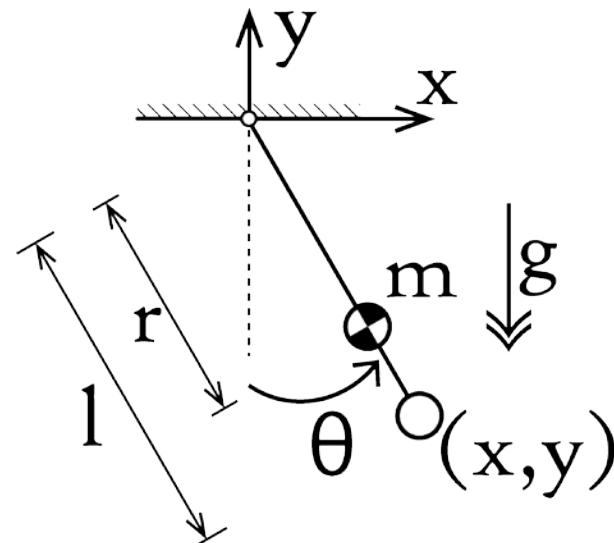
$$\dot{\theta}_{k+1} = -\partial t \frac{g}{r} s_{\theta_k} + \dot{\theta}_k$$



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

Need discrete time equations:

$$\theta_{k+1} = \partial t \dot{\theta}_k + \theta_k$$

$$\dot{\theta}_{k+1} = -\partial t \frac{g}{r} s_{\theta_k} + \dot{\theta}_k$$

$$\begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix}_{k+1} = \begin{bmatrix} 1 & \partial t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix}_k + \begin{bmatrix} 0 \\ -\partial t \frac{g}{r} s_{\theta_k} \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}_k$$

SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

Need discrete time equations:

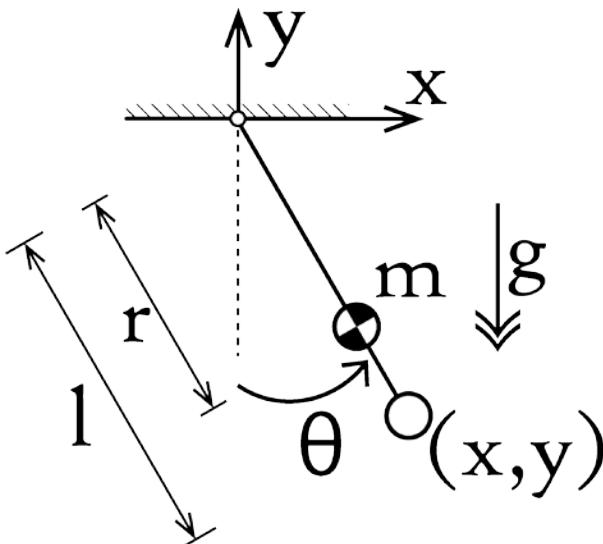
$$\theta_{k+1} = \partial t \dot{\theta}_k + \theta_k$$

$$\dot{\theta}_{k+1} = -\partial t \frac{g}{r} s_{\theta_k} + \dot{\theta}_k$$

$$\begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix}_{k+1} = \begin{bmatrix} 1 & \partial t \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \dot{\theta} \\ \ddot{\theta} \end{bmatrix}_k + \begin{bmatrix} 0 \\ -\partial t \frac{g}{r} s_{\theta_k} \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}_k$$

$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix}_k = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$



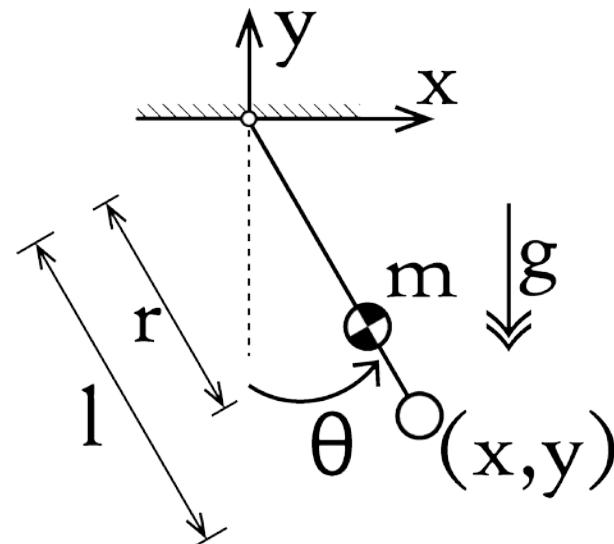
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

How do you account for $\textcolor{brown}{r}$?



$$\begin{bmatrix} \textcolor{brown}{x} \\ \textcolor{brown}{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & \textcolor{brown}{T}_x \\ s_{\theta} & c_{\theta} & \textcolor{brown}{T}_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

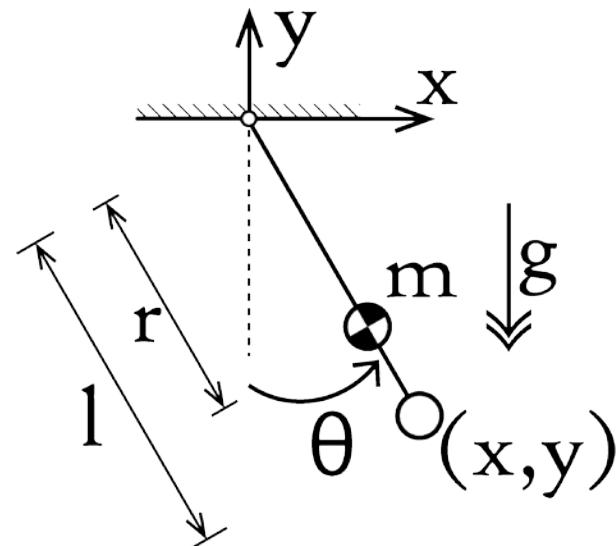
SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

How do you account for $\textcolor{brown}{r}$?

Add an additional state! $X_3 = \frac{1}{\textcolor{brown}{r}}$



$$\begin{bmatrix} \textcolor{violet}{x} \\ \textcolor{violet}{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & \textcolor{brown}{T}_x \\ s_{\theta} & c_{\theta} & \textcolor{brown}{T}_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

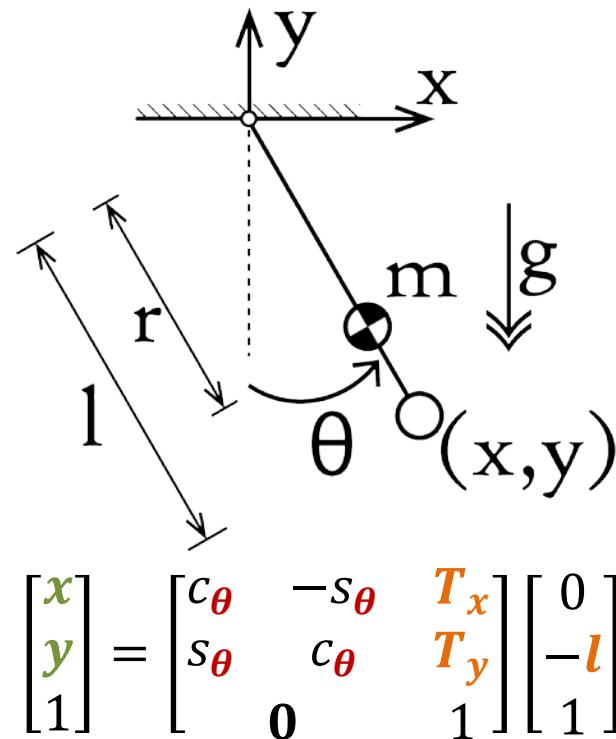
SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

How do you account for $\textcolor{brown}{r}$?

Add an additional state! $X_3 = \frac{1}{\textcolor{brown}{r}}$



$$\begin{bmatrix} \theta \\ \dot{\theta} \\ X_3 \end{bmatrix}_{k+1} = \begin{bmatrix} 1 & \partial t & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \\ X_3 \end{bmatrix}_k + \begin{bmatrix} 0 \\ -\partial t \frac{g}{\textcolor{brown}{r}} s_{\theta k} \\ 0 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \\ 0 \end{bmatrix}_k$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

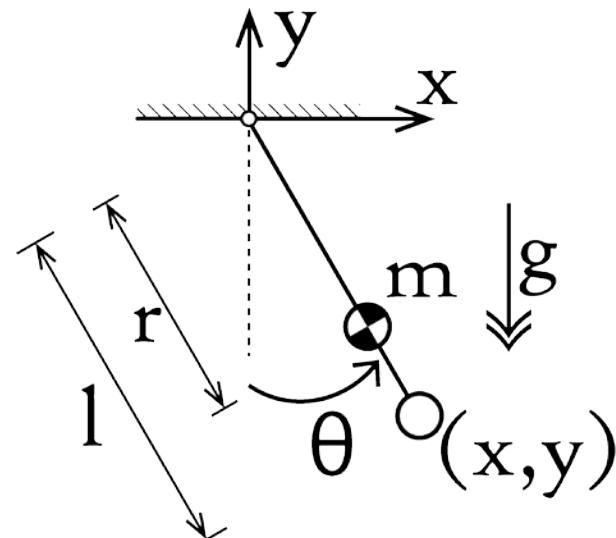
SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

How do you account for $\textcolor{brown}{r}$?

Add an additional state! $X_3 = \frac{1}{r}$



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

$$\begin{bmatrix} \theta \\ \dot{\theta} \\ X_3 \end{bmatrix}_{k+1} = \begin{bmatrix} 1 & \partial t & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \\ X_3 \end{bmatrix}_k + \begin{bmatrix} 0 \\ -\partial t \frac{g}{r} s_{\theta_k} \\ 0 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \\ 0 \end{bmatrix}_k$$

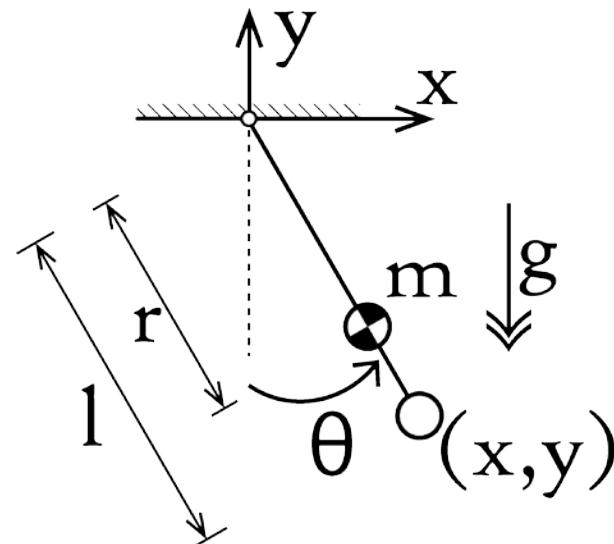
$$\begin{bmatrix} x \\ y \end{bmatrix}_k = \begin{bmatrix} c_{\theta_k} & -s_{\theta_k} & T_x \\ s_{\theta_k} & c_{\theta_k} & T_y \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}_k$$

SE: FREE CASE

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

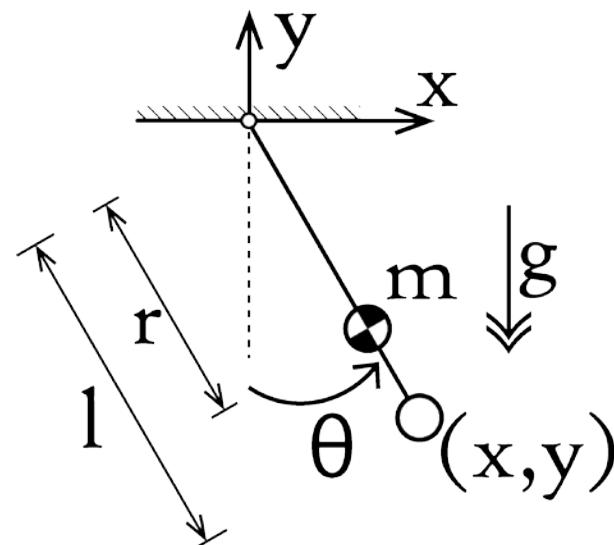
What are the noise terms w, v ?



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_\theta$$

SE: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

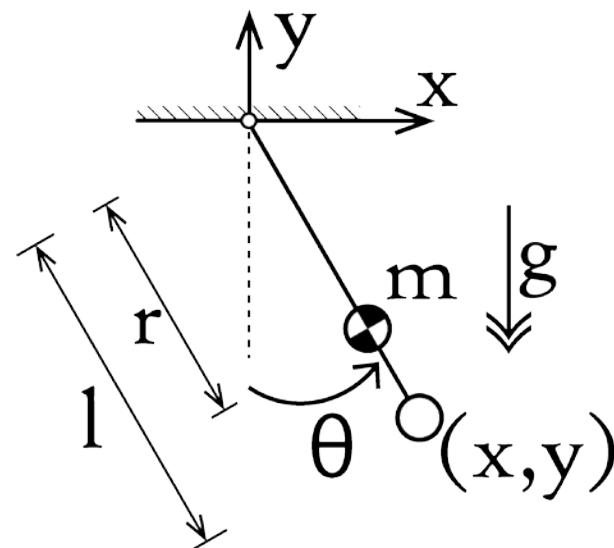
What are the noise terms w, v ?

The noise is modelled as two covariance matrices:

Q Process noise covariance (w_k)

R Measurement noise covariance (v_k)

SE: FREE CASE



$$\begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

$$X_{k+1} = f(X_k) + w_k$$

$$Y_k = h(X_k) + v_k$$

What are the noise terms w, v ?

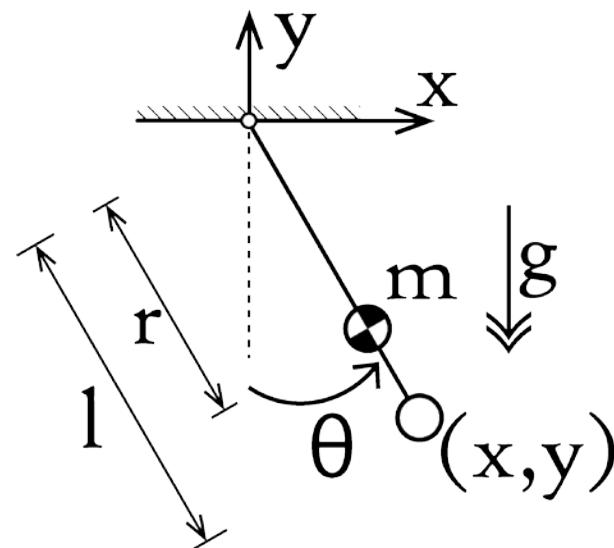
The noise is modelled as two covariance matrices:

Q Process noise covariance (w_k)

R Measurement noise covariance (v_k)

They essentially weight how much errors in observations to their predicted values effect the state.

SE: FREE CASE



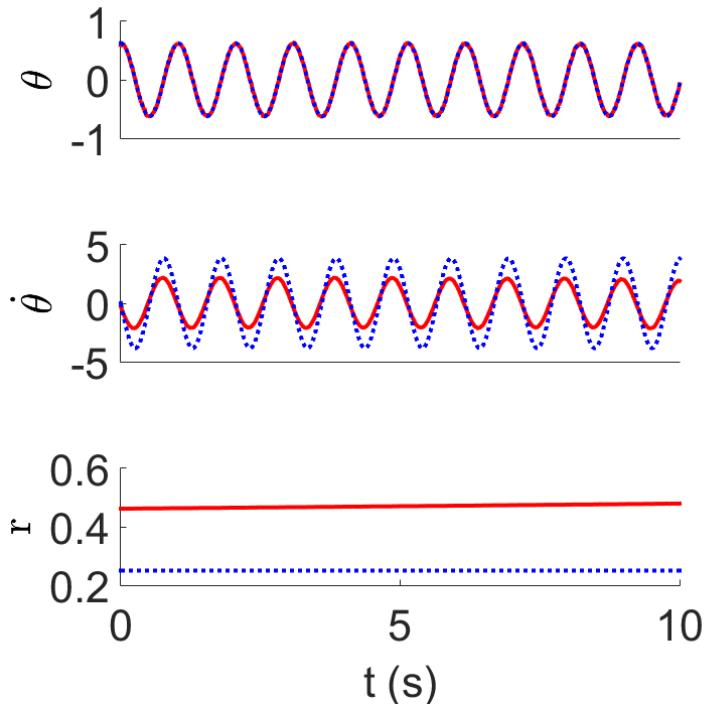
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

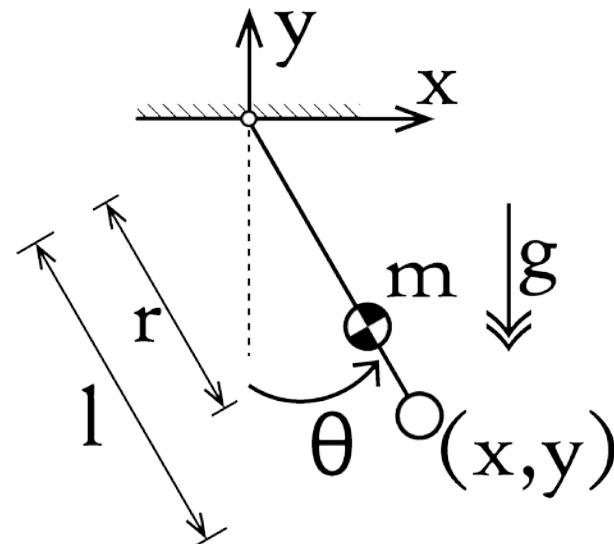
Q Process noise covariance (w_k)

R Measurement noise covariance (v_k)

$$Q = \begin{bmatrix} \sigma_w^2 & 0 & 0 \\ 0 & \sigma_w^2 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \sigma_w = 1e^{-1} \quad P = \begin{bmatrix} \sigma_v^2 & 0 \\ 0 & \sigma_v^2 \end{bmatrix}, \sigma_v = 1e^{-3}$$



SE: FREE CASE



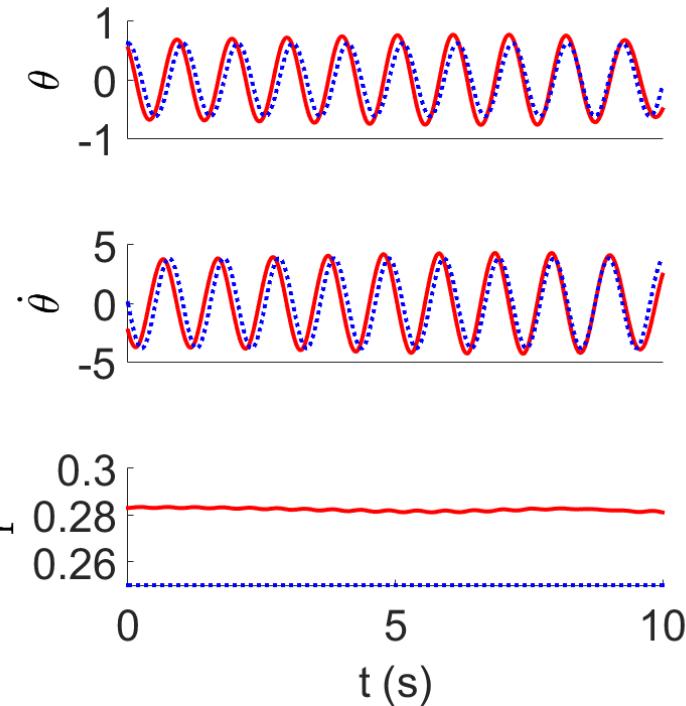
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

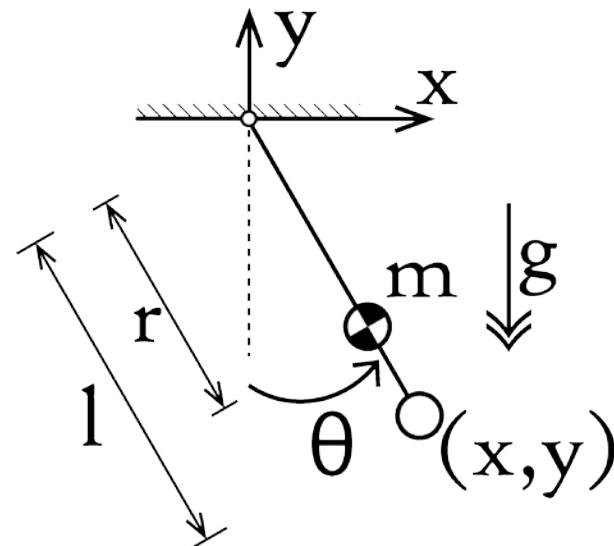
Q Process noise covariance (w_k)

R Measurement noise covariance (v_k)

$$Q = \begin{bmatrix} \sigma_w^2 & 0 & 0 \\ 0 & \sigma_w^2 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \sigma_w = 1e^{-3} \quad P = \begin{bmatrix} \sigma_v^2 & 0 \\ 0 & \sigma_v^2 \end{bmatrix}, \sigma_v = 1e^{-1}$$



SE: FREE CASE



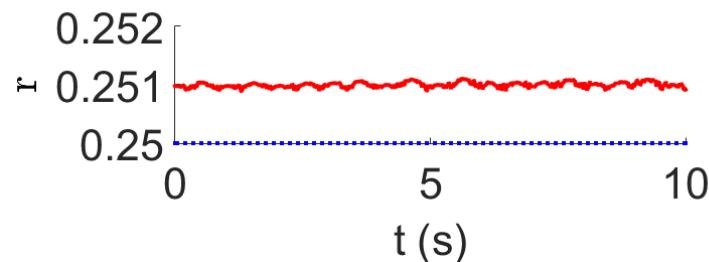
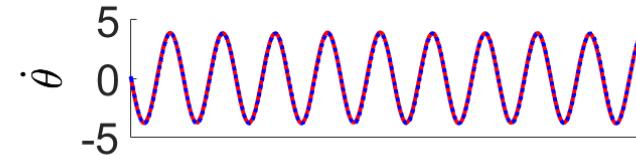
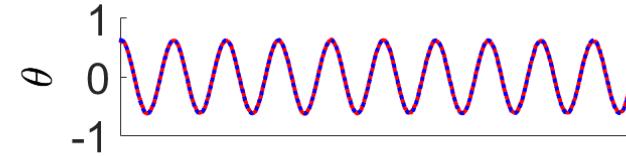
$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

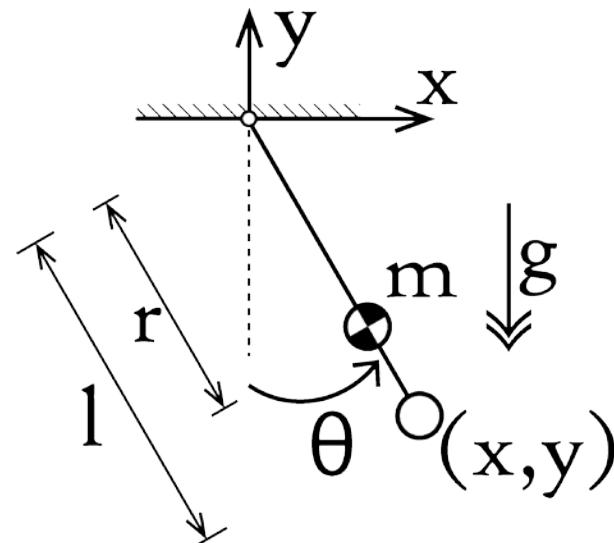
Q Process noise covariance (w_k)

R Measurement noise covariance (v_k)

$$Q = \begin{bmatrix} \sigma_w^2 & 0 & 0 \\ 0 & \sigma_w^2 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \sigma_w = 1e^{-3} \quad P = \begin{bmatrix} \sigma_v^2 & 0 \\ 0 & \sigma_v^2 \end{bmatrix}, \sigma_v = 1e^{-3}$$



SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

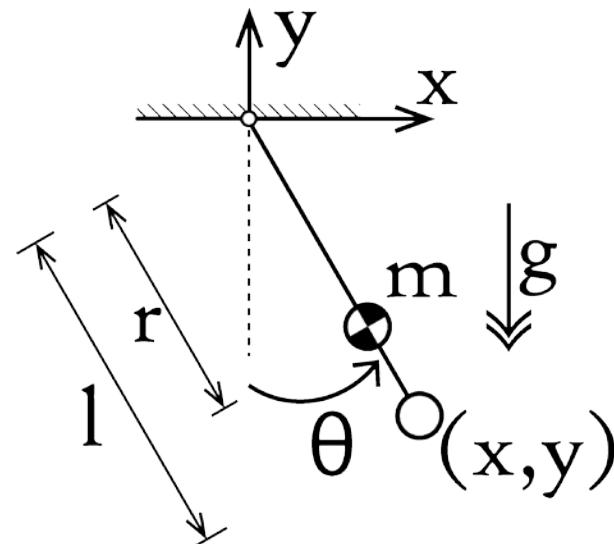
$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

Recovered states θ , $\dot{\theta}$ and length l .

SE: FREE CASE



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_\theta & -s_\theta & T_x \\ s_\theta & c_\theta & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_\theta$$

Parameter Identification:

Given some **observable** data, estimate the **fixed parameters** of the system

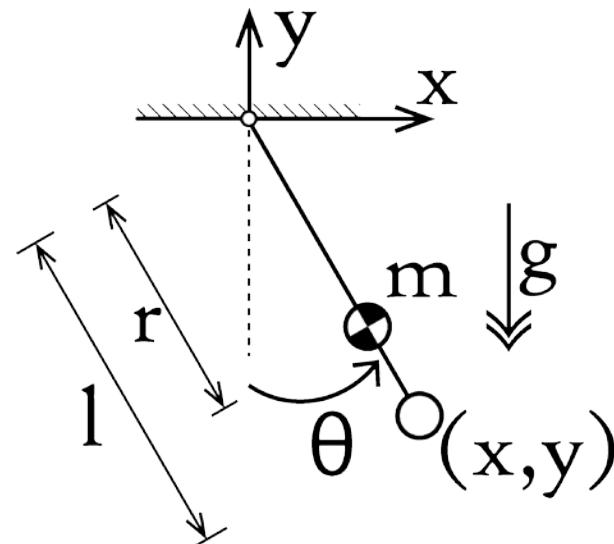
Recovered parameters T_x , T_y , and l .

State Estimation:

Given some **observable** data, estimate the **time varying states** of the system

Recovered states θ , $\dot{\theta}$ and radius r .

PROBLEM STATEMENT



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

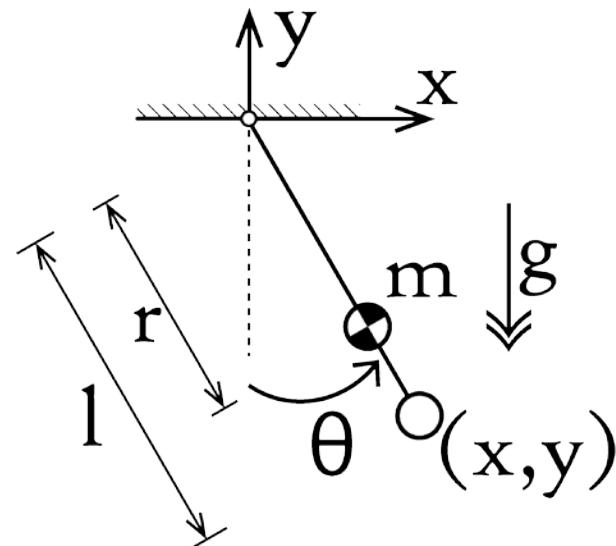
$$\ddot{\theta} = \frac{1}{mr^2}\tau - \frac{g}{r}s_{\theta}$$

Control:

Specify some joint torque τ that will achieve some desired trajectory

For this example, develop a controller to stabilise the system at some desired angle θ_d .

PROBLEM STATEMENT



$$\begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} c_{\theta} & -s_{\theta} & T_x \\ s_{\theta} & c_{\theta} & T_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ -l \\ 1 \end{bmatrix}$$

$$\ddot{\theta} = \frac{1}{mr^2} \tau - \frac{g}{r} s_{\theta}$$

Solution method: **change system dynamics**

$$\begin{bmatrix} \dot{\theta} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ -\frac{g}{r} s_{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{mr^2} \end{bmatrix} \tau$$

Given some θ_d :

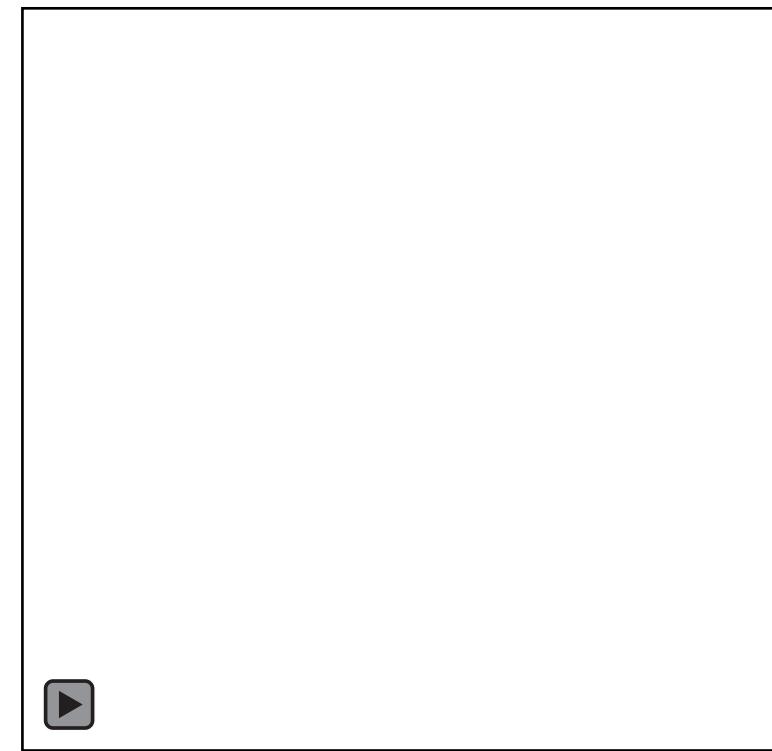
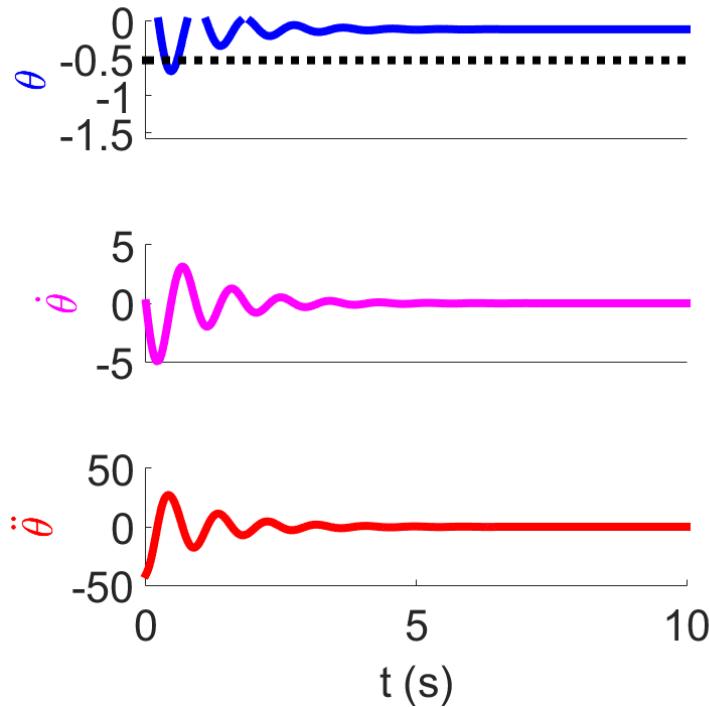
$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 10, \beta = 2$$

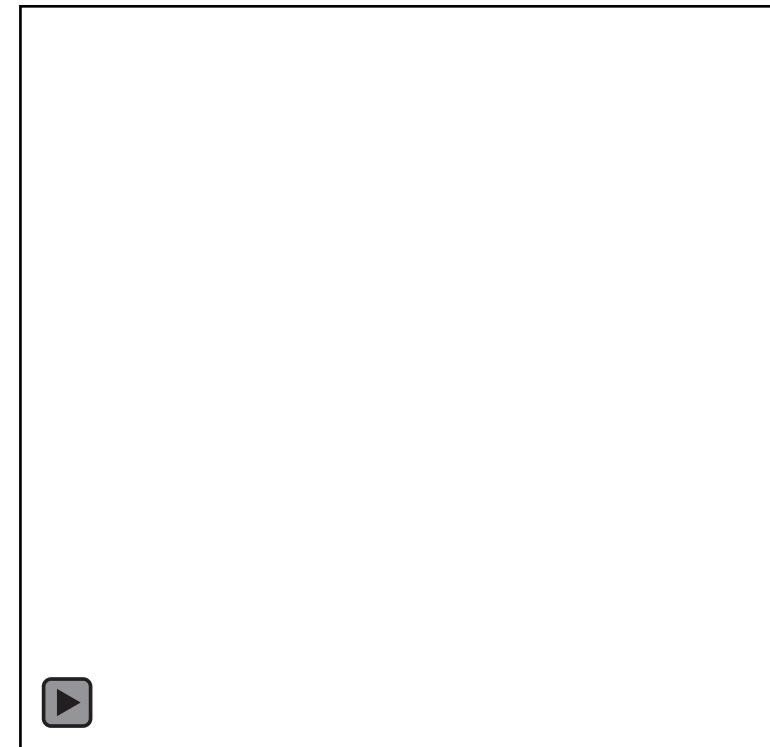
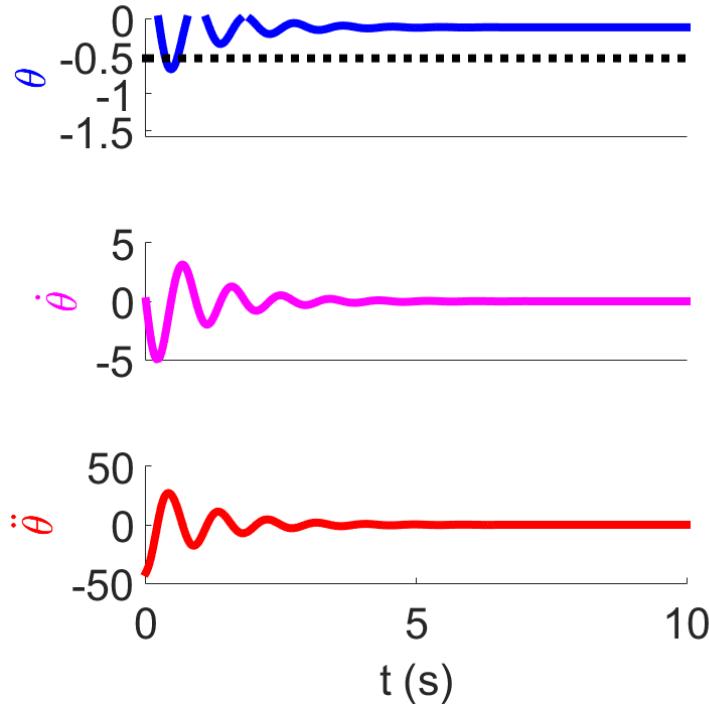


PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 10, \beta = 2$$



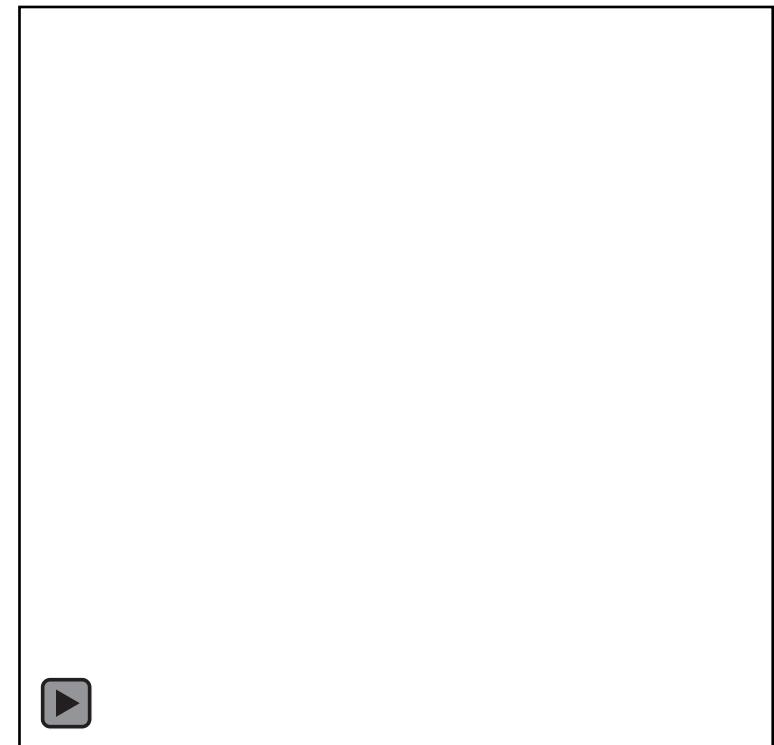
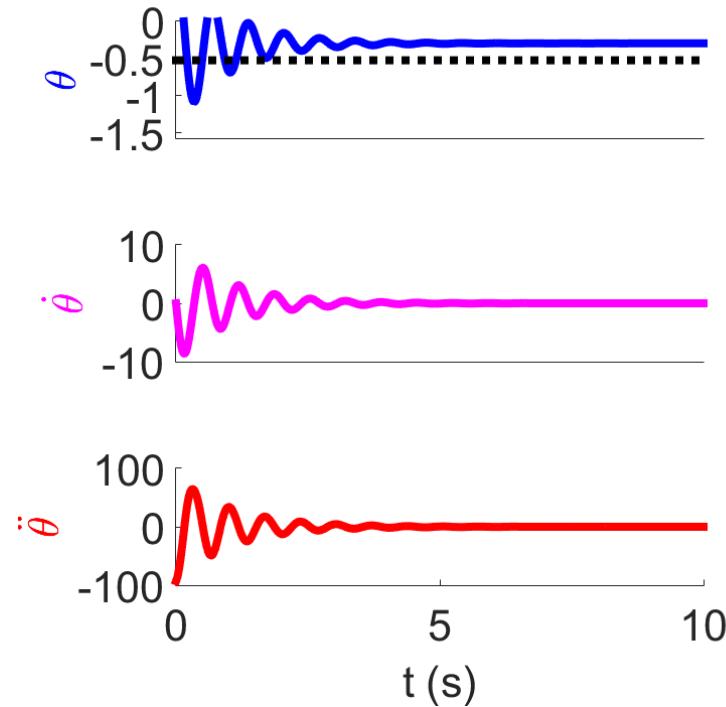
Insufficient gain α

PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 50, \beta = 2$$

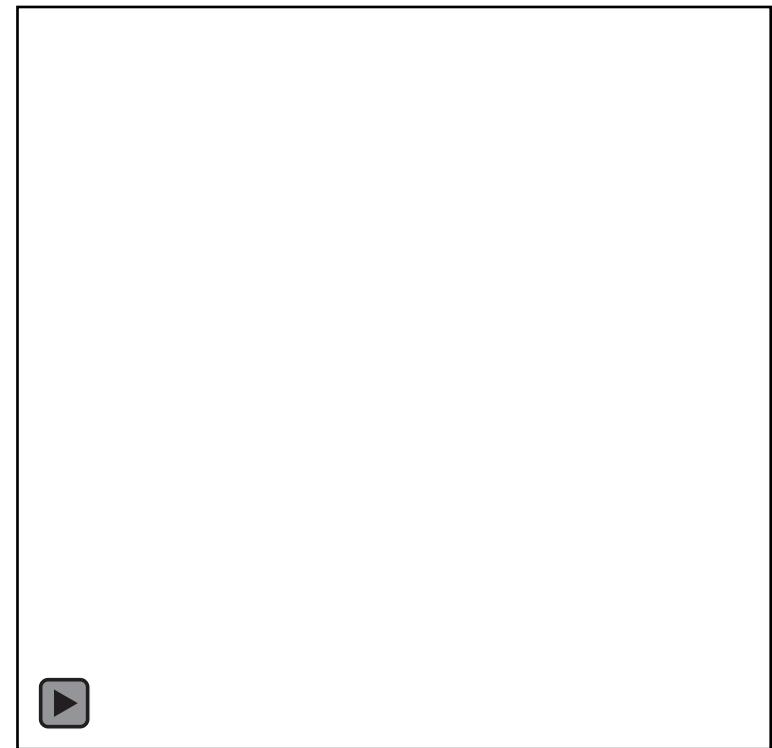
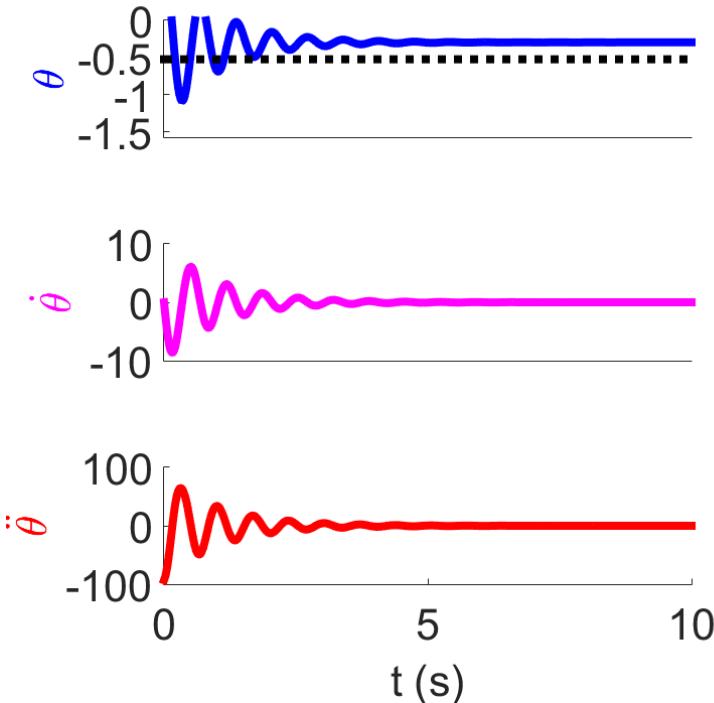


PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 50, \beta = 2$$

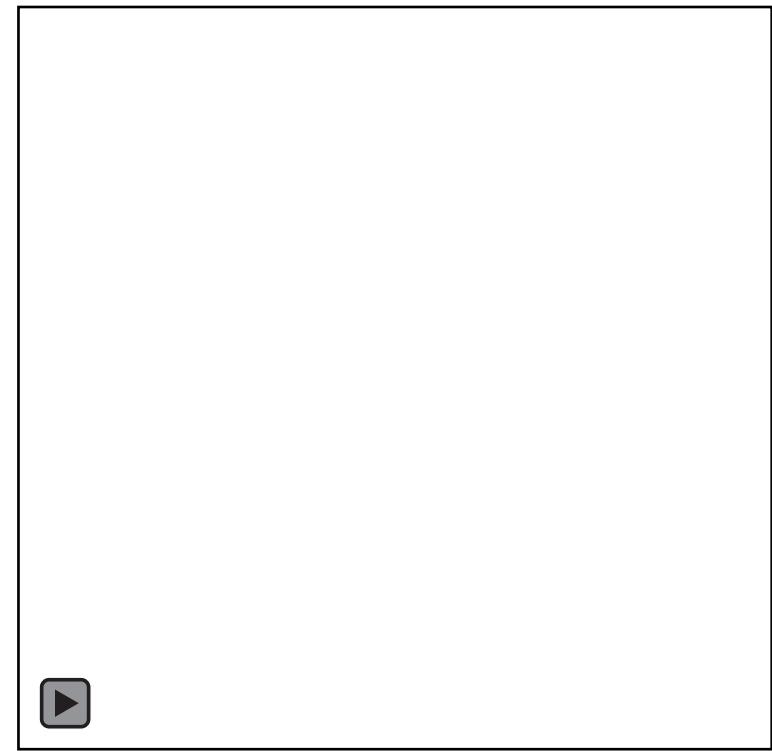
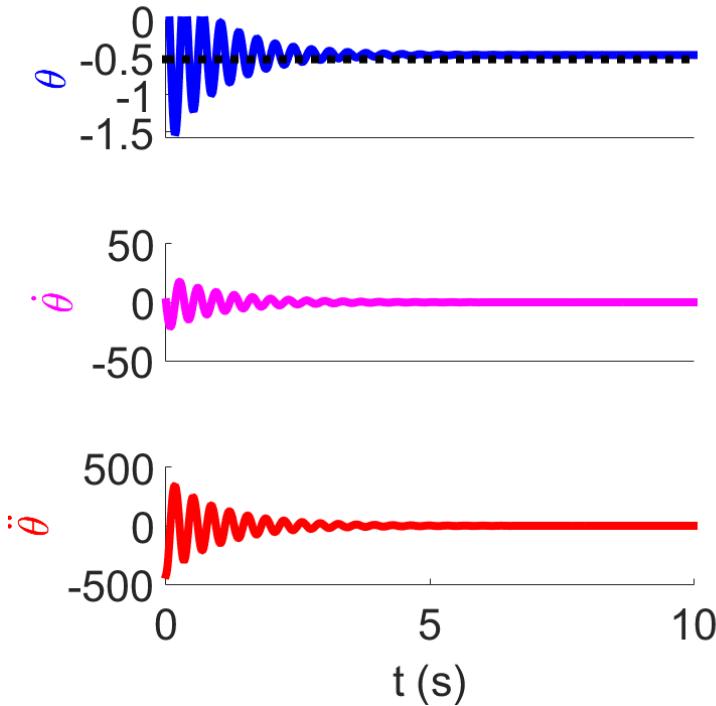


PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 300, \beta = 2$$

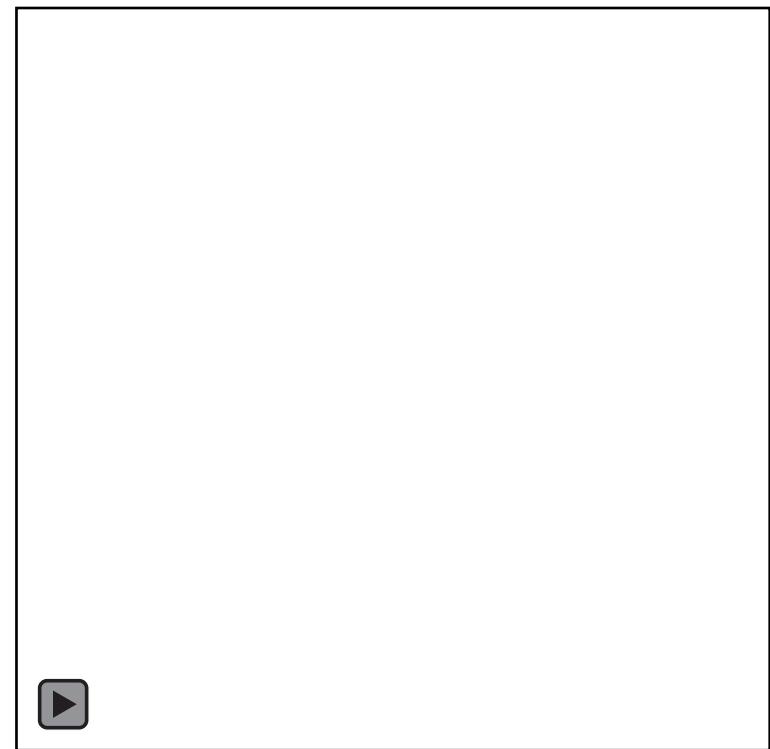
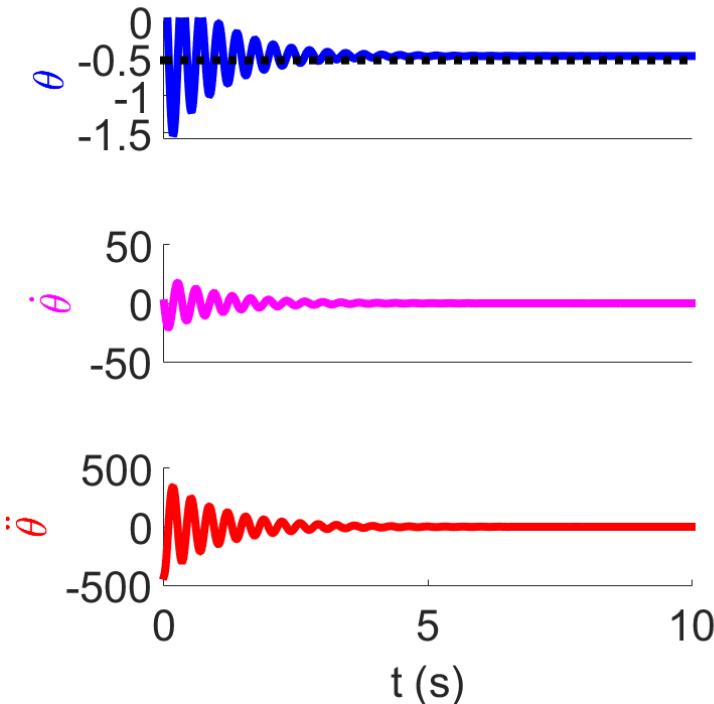


PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 300, \beta = 2$$



Insufficient damping β

PROBLEM STATEMENT

Given some θ_d :

$$\tau = -mr^2(\alpha(\theta - \theta_d) + \beta\dot{\theta})$$

$$\alpha = 300, \beta = 5$$

