

Lecture 4: (Nonlinear Control Cont.)

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4.1 Review

Given a S.I.S.O. function where

$$\begin{aligned} \dot{x} &= f(x) + g(x)u & x \in \mathbb{R} & \quad u \in \mathbb{R} \\ y &= h(x) & y \in \mathbb{R} \end{aligned}$$

$$\frac{d}{dt} \begin{bmatrix} \gamma_1 \\ \gamma_2 \\ \vdots \\ \gamma_n \end{bmatrix} = \begin{bmatrix} f_1(x_1 \dots x_n) \\ f_2(x_1 \dots x_n) \\ \vdots \\ f_n(x_1 \dots x_n) \end{bmatrix} + \begin{bmatrix} g_1(x_1 \dots x_n) \\ g_2(x_1 \dots x_n) \\ \vdots \\ g_n(x_1 \dots x_n) \end{bmatrix} u \quad (4.1)$$

$$\dot{y} = \frac{d}{dt}y(k) = \frac{d}{dt}h(x(t)) = \frac{\partial}{\partial x}h(x) \cdot \dot{x} = Dh(x)[f(x) + g(x)u] = L_f h(x) + L_g h(x)u$$

 $L_f h(x)$ is the Lie Derivative. g,h in the direction f

$$\text{If } L_g h(x) \neq 0 \longrightarrow M = \frac{1}{L_g h(x)}[-L_f h(x) + v]$$

4.1.1 Input Output Linearization f

$$\begin{aligned} \dot{y} &= v & v &= y_{des} + k_1(y_{des} - y) \\ u &= \frac{1}{L_g h(x)}[-L_f h(x) + y_{des} + k_1(y_{des} - h(x))] \end{aligned}$$

4.1.2 Nonlinear Control Law

$$\begin{aligned} u &= \frac{1}{L_g h(x)}[-L_f h(x) + y_{des} + k_1(y_{des} - h(x))] \\ &\longrightarrow \dot{y} = y_{des} + k_1(y_{des} - y) \\ y_{des} - y &= e \longrightarrow \dot{e} + k_1 e = 0 \end{aligned}$$

$$\text{If } L_g h(x) = 0 \dot{y} = L_f h(x) + L_g h(x)u = L_f h(x)$$

$$\begin{aligned}
\ddot{y} &= \frac{d}{dt}(L_f h(x)) \\
&= \frac{d}{dx}(L_f h(x))(f(x) + g(x)u) \\
&= L_f(L_f h) + L_f(L_g h)u \\
&= L_f \circ L_f h + L_f \circ L_g h u \\
&= L_f^2 h(x) + L_f L_g h
\end{aligned} \tag{4.2}$$

If $L_f L_g h(x) \neq 0$

$$\begin{aligned}
u &= \frac{1}{L_f L_g h(x)} [-L_f^2 h(x) + v] \quad \ddot{y} = v \quad y \rightarrow y_{des} \\
v &= \ddot{y}_{des} + k_1(\dot{y}_{des} - \dot{y}) + k_2(y_{des} - y) \\
&= \dot{y}_{des} + k_1(y_{des} - L_f h(x)) + k_2(y_{des} - h(x))
\end{aligned} \tag{4.3}$$

$$\ddot{e} + k_1 \dot{e} + k_2 e = 0 \quad e = y_{des} - y$$

4.1.3 Full Generalization

Let r be the lowest integer such that

$$L_g h(x) = 0 = L_g L_f h(x) = \dots = L_g L_f^{r-2} h(x) \quad L_g L_f^{r-1} h(x) \neq 0$$

then

$$\begin{aligned}
y &= h(x) \\
\dot{y} &= L_f h(x) + L_g h(x)u \\
\ddot{y} &= L_f^2 h(x) + L_g L_f h(x)u \\
y^{(r)} &= L_f^r h(x) + L_g L_f^{r-1} h(x)u
\end{aligned}$$

r is the number of terms needed to differentiate y until the L_g appears on the right hand side

4.2 Two Input Two Output

Now, consider the two input, two output (TITO) case.

$$\begin{aligned}
\dot{x} &= f(x) + g_1(x)u_1 + g_2(x)u_2 \\
y_1 &= h_1(x)u_1 \qquad \qquad \qquad = h_2(x)
\end{aligned}$$

Here, we'll follow the same procedure as before, with the only difference being that we'll proceed one output at a time. We begin:

$$\begin{aligned}
\dot{y}_1 &= \frac{d}{dt} h_1(x) \\
&= \frac{d}{dx} h_1(x) [f(x) + g_1(x)u_1 + g_2(x)u_2] \\
&= L_f h_1 + L_{g_1} h_1 u_1 + L_{g_2} h_1 u_2
\end{aligned}$$

If either $L_{g_1}h_1u_1$ or $L_{g_2}h_1u_2$ is nonzero, we stop. Otherwise, we differentiate again:

$$\ddot{y}_1 = L_f^2h_1 + L_{g_1}L_fh_1u_1 + L_{g_2}L_fh_1u_2$$

Let r_1 be the first derivative at which we get a nonzero term. Then:

$$y_1^{r_1} = L_f^{r_1}h_1 + L_{g_1}L_f^{r_1-1}h_1u_1 + L_{g_2}L_f^{r_1-1}h_1u_2$$

Applying the same concept for r_2 , we write:

$$y_2^{r_2} = L_f^{r_2}h_2 + L_{g_1}L_f^{r_2-1}h_2u_1 + L_{g_2}L_f^{r_2-1}h_2u_2$$

We may now rearrange the above in matrix form as:

$$\begin{bmatrix} y_1^{r_1} \\ y_2^{r_2} \end{bmatrix} = \begin{bmatrix} L_f^{r_1}h_1 \\ L_f^{r_2}h_2 \end{bmatrix} + \begin{bmatrix} L_{g_1}L_f^{r_1-1}h_1 & L_{g_2}L_f^{r_1-1}h_1 \\ L_{g_1}L_f^{r_2-1}h_2 & L_{g_2}L_f^{r_2-1}h_2 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

The 2x2 matrix in the above equation is commonly referred to as $A(x)$. If $A(x)$ is invertible, consider the following formulation for the system inputs:

$$\begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = -A^{-1}(x) \left(\begin{bmatrix} L_f^{r_1}h_1 \\ L_f^{r_2}h_2 \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \right)$$

Plugging into the output equation:

$$\begin{bmatrix} y_1^{r_1} \\ y_2^{r_2} \end{bmatrix} = \begin{bmatrix} L_f^{r_1}h_1 \\ L_f^{r_2}h_2 \end{bmatrix} + A(x)u$$

This then yield the following linearized system:

$$\begin{bmatrix} y_1^{r_1} \\ y_2^{r_2} \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

Where v_1 and v_2 are traditionally designed inputs. As can be seen in the above, we've taken a TITO non-linear system and transformed it into a system that's *both* linear and decoupled! Wow!

As a brief review of vocabulary, recall that y_1 and y_2 are said to have "relative degrees" of r_1 and r_2 , respectively.

What can we conclude from this result? We know that if A^{-1} exists, ($\det(A(x)) \neq 0$), then we can both linearize and decouple the system's dynamics. What happens, however, if A is not invertible? We must use a clever "hack" - a *dynamic extension*. Let's illustrate how we may apply this process with the following example: a planar quadrotor.

4.2.1 Dynamic Extension of the Planar Quadrotor

Recall the following dynamics model for the planar quadrotor:

$$\begin{bmatrix} \dot{y} \\ \dot{z} \\ \dot{\phi} \\ \dot{y} \\ \dot{z} \\ \dot{\phi} \end{bmatrix} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \\ \dot{x}_5 \\ \dot{x}_6 \end{bmatrix} = \begin{bmatrix} x_4 \\ x_5 \\ x_6 \\ 0 \\ -g \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ \frac{-1}{m} \sin(x_3) \\ \frac{1}{m} \cos(x_3) \\ 0 \end{bmatrix} u_1 + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ \frac{1}{I} \end{bmatrix} u_2$$

$$y_1 = x_1$$

$$y_2 = x_2$$

Once again, we must follow the procedure of differentiating the outputs, y_1 and y_2 , until the system inputs appear. This will allow us to begin the process of feedback linearization. Let's begin:

$$\begin{aligned}\dot{y}_1 &= \dot{x}_1 = x_4 \\ \dot{y}_2 &= \dot{x}_2 = x_5\end{aligned}$$

No luck yet - the inputs still haven't appeared! Let's continue differentiating:

$$\begin{aligned}\ddot{y}_1 &= \dot{x}_4 = \frac{-1}{m} \sin(x_3)u_1 \\ \ddot{y}_2 &= \dot{x}_5 = -g + \frac{1}{m} \cos(x_3)u_1\end{aligned}$$

Thus, we find that the relative degrees, r_1 and r_2 , are both 2. Let's proceed to put this into the TITO form from our previous derivation:

$$\begin{bmatrix} \ddot{y}_1 \\ \ddot{y}_2 \end{bmatrix} = \begin{bmatrix} 0 \\ -g \end{bmatrix} + \begin{bmatrix} \frac{-1}{m} \sin(x_3) & 0 \\ \frac{1}{m} \cos(x_3) & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

The above system *is* decoupled, but has a problem - due to the A matrix having a column of zeros, we conclude that the A matrix is *singular* and thus noninvertible. This is because at the moment, u_2 has no effect on the system. Upon inspecting our dynamics equations, we find that we can only "get" to u_2 from \dot{x}_6 .

To introduce u_2 into the system, we use the following "hack." Define a new state, z_1 , as follows:

$$\begin{aligned}u_1 &= z_1 \\ \dot{z}_1 &= v_1\end{aligned}$$

Where v_1 is a new input to the system. What's really happening here is the following - we're introducing an integrator into the system. By integrating v_1 , we get u_1 , which is our normal input to the system.

Thus, we increase the state dimension by 1 and get the system:

$$\begin{aligned}\begin{bmatrix} \dot{x} \\ \dot{z}_1 \end{bmatrix} &= \begin{bmatrix} f(x) + g_1(x)z_1 \\ 0 \end{bmatrix} + \begin{bmatrix} g_2(x) \\ 0 \end{bmatrix} u_2 + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} v_1 \\ \ddot{y}_1 &= \frac{-1}{m} \sin(x_3)u_1 \\ \ddot{y}_2 &= -g + \frac{1}{m} \cos(x_3)u_1\end{aligned}$$

Now, let's continue to differentiate y_2 :

$$\ddot{y}_2 = \frac{-1}{m} \sin(x_3)z_1x_6 + \frac{1}{m} \sin(x_3)v_1$$

Now, define another new state, $v_1 = z_2$, where $\dot{z}_2 = w$, and w is another input.

$$y_1^{(4)} = \frac{-1}{m} \sin x_3 x_6^2 z_1 - \frac{1}{m} \cos x_3 z_2 x_6 - \frac{1}{m} \cos x_3 z_1 u_2 - \frac{1}{m} \cos x_3 x_6 v_1 - \frac{1}{m} \sin x_3 w_1$$

Now, we see that u_2 , as well as our new inputs, are all in the system equations! Let's calculate the next derivative of y_2 :

$$y_2^{(4)} = \frac{-1}{m} \cos x_3 x_6^2 z_1 - \frac{1}{m} \sin x_3 z_2 x_6 - \frac{1}{m} \sin x_3 z_1 u_2 + \frac{1}{m} \cos x_3 x_6 v_1 + \frac{1}{m} \sin x_3 w_1$$

Now, we get u_2 and other inputs appearing in the equation for u_2 ! Let's write out the fully realized equation in matrix form. Note that the first vector, known as the drift vector, has been omitted due to its excessive complexity:

$$\begin{bmatrix} u_1^{(4)} \\ u_2^{(4)} \\ \cdot \end{bmatrix} = \begin{bmatrix} \cdot \\ \cdot \\ \cdot \end{bmatrix} + \begin{bmatrix} \frac{-1}{m} \cos x_3 & \frac{1}{mI} \sin x_3 z_1 \\ \frac{1}{m} \sin x_3 & \frac{-1}{mI} \cos x_3 \end{bmatrix} \begin{bmatrix} w_1 \\ u_2 \end{bmatrix}$$

Now, our A matrix is invertible for the following condition:

$$\det(A) = \frac{1}{m^2 I} z_1 \neq 0$$

Thus, as long as $z_1 \neq 0$, the A matrix is invertible. Assuming this condition, we may now proceed as standard in our linearization problems. We may choose w_1, u_2 such that the system's nonlinearities are canceled out, leaving only a set of linear error differential equations behind.

The technique used to to achieve this method for noninvertible A is known as *dynamic extension*. An extremely large class of nonlinear systems may be converted to this form. Recall the main idea: by defining new states via integrators, we may introduce the input terms into our dynamics equations.