

What is control theory?

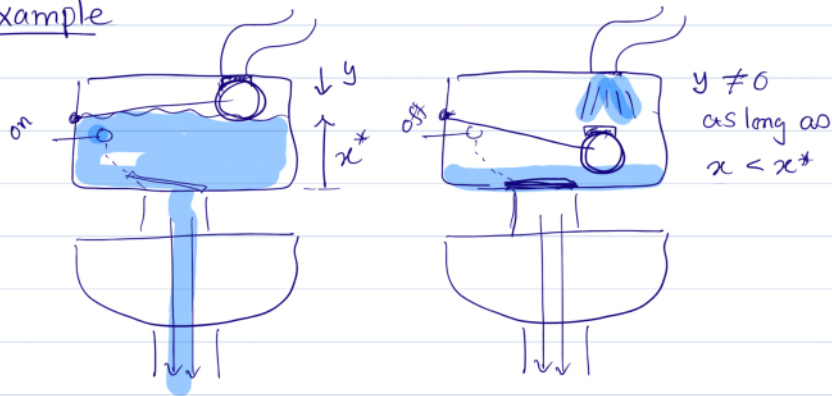
The art of making things do what you want them to do.

art: in this class, parameterized controllers or algorithms and ways of tuning those parameters

things: here: phenomena that can be represented with differential equations

what: in this class, follow some desired set-point, path, or trajectory

Example



## Road map

- Models for control (differential equations)
  - Solutions
- Control design
  - open loop
  - closed loop
  - PID
  - State feedback
  - MPC (mention)
- Requirements - Stability
  - Lyapunov theory ~ Relation to invariance

## Modeling, Differential equations

$$\frac{dx}{dt} = f(x(t), u)$$

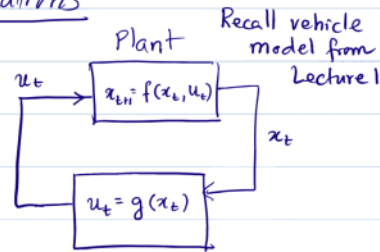
Continuous time version

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

$$\dot{x} = f(x)$$

$$x \in \mathbb{R}^n$$

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^n$$



Controller

This could be written as

$$x_{t+1} = f(x_t, g(x_t))$$

## Example Vehicle model (bicycle / Kinematic Vehicle)

State variables

car pose  $\begin{bmatrix} x \\ y \\ \theta \end{bmatrix}$

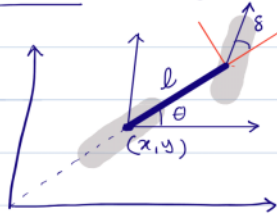
speed  $v$  (constant)

front wheel steering angle  $\delta$  (Control input)

$$\dot{x} = v \cos \theta$$

$$\dot{y} = v \sin \theta$$

$$\dot{\theta} = \frac{v}{l} \tan \delta$$



Ref. Brian Paden

et al.

Survey of motion planning  
and control for  
Self-driving urban 2016

Solutions: Any function  $x: \mathbb{R} \rightarrow \mathbb{R}^n$

• When do they exist?

• When are they unique?

$$s.t. \frac{dx(t)}{dt} = f(x(t))$$

Example

$$\dot{x} = x^2 \quad \text{with } x(0) = 1$$

$$x(t) = \frac{1}{1-t} \quad \text{is a solution (check)}$$

$1-t$

but as  $t \rightarrow 1$   $x(t) \rightarrow \infty$  blows up  
existence of solution is an issue

Example  $\dot{x} = \sqrt{x}$  has two solutions

$$x(t) = 0$$

$$x(t) = t^{2/4}$$

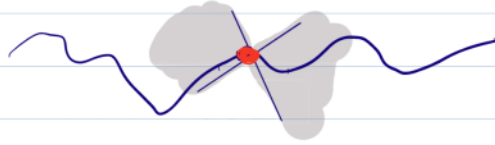
Uniqueness is a problem

Additional condition on  $f$

Def  $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$  is Lipschitz continuous if  $\exists L > 0$

such that for any pair  $x, x' \in \mathbb{R}^n$

$$\|f(x) - f(x')\| \leq L \|x - x'\|$$



Example  $6x + 4$  ;  $|x|$  are Lipschitz  
all differentiable functions with  
bounded derivatives are Lipschitz continuous

Non-Examples  $\sqrt{x}$ ,  $x^2$  are not Lipschitz

Thm if  $f(x(t), u(t))$  is Lipschitz continuous  
in the first argument and  $u(\cdot)$  is

piece-wise continuous then

$\dot{x} = f(x(t), u(t))$  has unique solutions

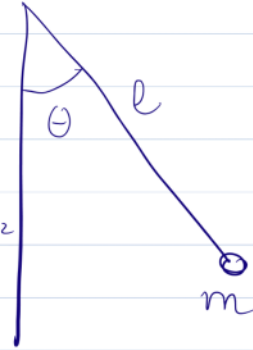
### Example Pendulum

$$x_1 = \theta \quad x_2 = \dot{\theta}$$

$$\dot{x}_1 = x_2 \quad \dot{x}_2 = \frac{g}{l} \sin(x_1) - \frac{k}{m} x_2$$

$g$ :  $9.8 \text{ m/s}^2$  on earth

$m$ : mass



$$\begin{bmatrix} \dot{x}_2 \\ \dot{x}_1 \end{bmatrix} = \begin{bmatrix} -g/l \sin(x_1) - \frac{k}{m} x_2 \\ x_2 \end{bmatrix}$$

When does the pendulum not move?

$$\dot{x} = f(x) = 0 \quad \text{set RHS} = 0$$

$$x_2 = 0 \quad x_1 = 0, \pi$$

Def

These are the equilibria of the system, i.e. states  $x^*$  such that  $f(x^*) = 0$

## Recall model - reality gap

As in automata models the gap exists here

tradeoff

more detailed  
more accurate

Complex, intractable  
harder to analyze

In this class we will focus on Linear ODEs

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

Any linear function can be represented in this form.  $f: \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$

$A(t) \in \mathbb{R}^{n \times n}$  a matrix; the entries

$B(t) \in \mathbb{R}^{m \times n}$  can be functions of time  $t$

Linear time varying system (LTV)

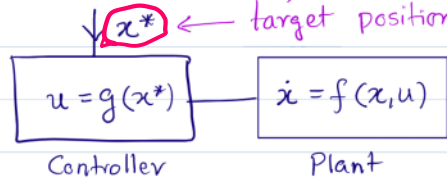
if  $A(t)$   $B(t)$  are independent of time

then Linear time Invariant (LTI) system

## Control Design

Simple strategy

Open loop control (video) *reference/ target position*



Does not use the state of the plant (no sensors)

Used in Dryer, Coffee machines, Volume Control in audio  
Emergency stop in vehicle.

input  $u(t)$  fixed as a function of the target  $x^*$

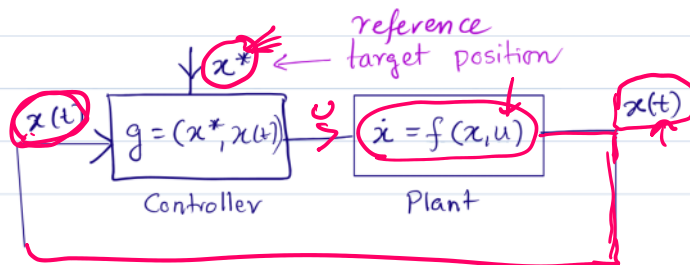
Does not respond to state / environment

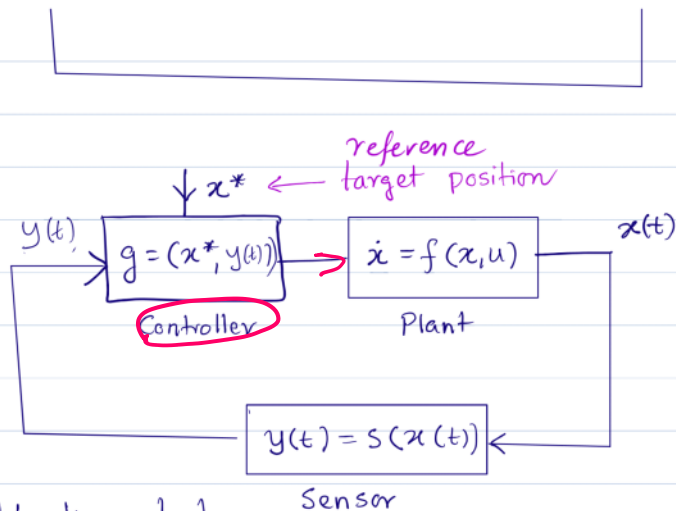
Feedback gives us better control

Closed-loop / Feedback control

$$u(t) = g(x^*, x(t))$$

$$\text{e.g. } u(t) = g(\underbrace{x^* - x(t)}_{\text{error}})$$





Error feedback control

Define the feedback  $g(\cdot)$  as a scaled version of the error

$$u(t) = g(x^*, x(t)) = K (x^* - x(t))$$

Proportional gain
error

Intuition: if car is really far to the left of the lane then we would move hard to the right; if it is slightly to the left, then we'd want to move to the right less aggressively.

This is also called proportional control (P-Control)

We can get more sophisticated

- $g$  not only depends on error but also the rate of change of error (derivative)



•  $g$  also depends on the history of the error (integral)

$$u(t) = k_p e(t) + k_I \int_0^t e(\tau) d\tau + k_D \frac{de(t)}{dt}$$

P, I, D

$$= k_p \left[ e(t) + \frac{1}{T_I} \int_0^t e(\tau) d\tau + T_D \frac{de(t)}{dt} \right]$$

Tuning the gains is an art

Example  $\dot{y}(t) = u(t) + d(t)$  ← disturbance  
 ↑ Control input

Using only proportional control

Control  $u(t) \rightarrow u(t)$

$$u(t) = -k_p e(t)$$

$$= -k_p (y(t) - y^*)$$

$$\dot{y}(t) = -k_p (y(t) - y^*) + d(t)$$

$$= -k_p y(t) + k_p y^* + d(t)$$

Suppose the steady disturbance  $d(t) = d_{ss}$

$$\dot{y}(t) = -k_p y(t) + k_p y^* + d_{ss}$$

$k_p y_{ss}$

What is the steady state output?

$$\dot{y} = 0 \Rightarrow -k_p y(t) + k_p y^* + d_{ss} = 0$$

$$y(t) = d_{ss}/k_p + y^* \text{ [not } y^* \text{]}$$

$$\text{define } y_{ss} = d_{ss}/k_p + y^*$$

$k_p y_{ss} = d_{ss} + k_p y^*$

We can make steady state error small by increasing  $k_p$ .

v

What is the transient behavior?

$$\dot{y}(t) = -k_p y(t) + K y_{ss}$$

What is the solution of this ODE

$$\begin{aligned} \dot{x} &= -ax \\ x(t) &= e^{-at} x(0) \\ \dot{x} &= -ax + b \end{aligned}$$

$$y(t) = y(0) e^{-t/T} + y_{ss} (1 - e^{-t/T})$$

where  $T = 1/k_p$

We can make the steady state errors small at the expense of slower convergence / longer transients

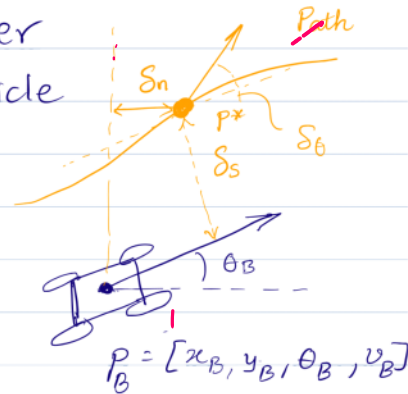


## Path following controller

Recall bicycle model for vehicle

Consider the state of the vehicle  $[x_B, y_B, \theta_B, v_B] \in \mathbb{R}^4$

Consider a target position  $p^*$  on a path (chosen by a higher level planner)



The error is now a vector

$$e(t) = [\delta_s(t), \delta_n(t), \delta_\theta(t), \delta_v(t)]$$

along track error and cross-track error

Distance ahead or behind the target  $p^*$  in the instantaneous direction of motion

$$\delta_s = \cos \theta_B(t) \cdot (x^*(t) - x_B(t)) + \sin \theta_B(t) (y^*(t) - y_B(t))$$

Cross track error : orthogonal to the intended direction of motion

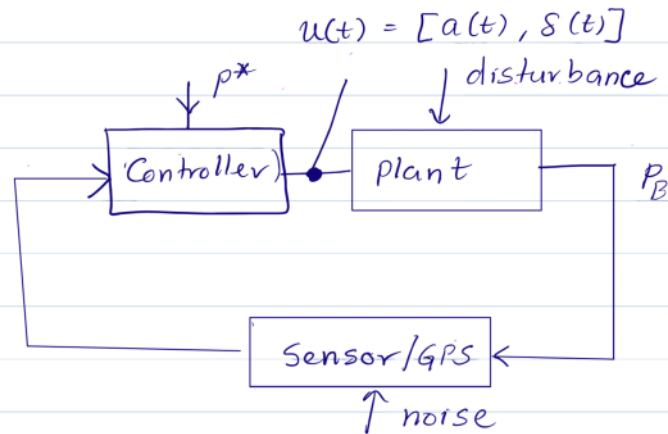
$$\delta_n = -\sin(\theta_B(t)) (x^*(t) - x_B(t)) + \cos \theta_B(t) (y^*(t) - y_B(t))$$

$$\text{Heading error } \delta_\theta = \theta^*(t) - \theta_B(t)$$

$$\text{Velocity error } \delta_v = v(t) - v_B(t)$$

$a$ : throttle

$\delta$ : steering



Now you can apply PID or state-feedback control after linearization

Pure-pursuit controller

$$u(t) = K \begin{bmatrix} \delta_s \\ \delta_n \\ \delta_\theta \\ \delta_v \end{bmatrix} \quad K = \begin{bmatrix} k_s & 0 & 0 & k_v \\ 0 & k_n & k_\theta & 0 \end{bmatrix}$$

This performs PD-control to correct against along-track error and cross-track error