

Robotics 2

Position Regulation

(with an introduction to stability)

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Equilibrium states of a robot

$$M(q)\ddot{q} + c(q,\dot{q}) + g(q) = u \qquad x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} q \\ \dot{q} \end{pmatrix}$$

$$\dot{x} = \begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \end{pmatrix} = \begin{pmatrix} x_2 \\ -M^{-1}(x_1)[c(x_1, x_2) + g(x_1)] \end{pmatrix} + \begin{pmatrix} 0 \\ M^{-1}(x_1) \end{pmatrix} u$$
$$= f(x) + G(x_1)u$$

$$x_{e} \text{ unforced equilibrium} \qquad \Rightarrow \qquad f(x_{e}) = 0 \qquad \Rightarrow \qquad \begin{cases} x_{e2} = 0\\ g(x_{e1}) = 0 \end{cases}$$
$$x_{e} \text{ forced equilibrium} \qquad \Rightarrow \qquad f(x_{e}) + G(x_{e1})u(x_{e}) = 0 \Rightarrow \begin{cases} x_{e2} = 0\\ u(x_{e}) = g(x_{e1}) \end{cases}$$

all equilibrium states of mechanical systems have zero velocity!

joint torques must balance gravity at the equilibrium!

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Stability of dynamical systems definitions - 1



e.g., a closed-loop system (under feedback control) x_e equilibrium: $f(x_e) = 0$

(sometimes we consider as equilibrium state $x_e = 0$, e.g., when using errors as variables)

stability of x_e

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

$$\forall \varepsilon > 0, \exists \delta_{\varepsilon} > 0 \colon \| x(t_0) - x_e \| < \delta_{\varepsilon} \implies \| x(t) - x_e \| < \varepsilon, \forall t \ge t_0$$

asymptotic stability of x_e stability +

$$\exists \delta > 0: \|x(t_0) - x_e\| < \delta \Longrightarrow \|x(t) - x_e\| \to 0, \text{ for } t \to \infty$$

asymptotic stability may become global ($\forall \delta > 0$, finite)

note: these are definitions of stability "in the sense of Lyapunov"



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Stability of dynamical systems definitions - 2



exponential rate λ

$$\exists \delta, c, \lambda > 0: \|x(t_0) - x_e\| < \delta \implies \|x(t) - x_e\| \le c e^{-\lambda(t - t_0)} \|x(t_0) - x_e\|$$

- allows to estimate the time needed to "approximately" converge: for c = 1, in $t - t_0 = 3 \times$ the time constant $\tau = 1/\lambda$, the initial error is reduced to 5%
- typically, this is a local property only (within some maximum finite radius δ) \Rightarrow such "domain of attraction" is hard to be estimated accurately

"practical" stability of a set S

exponential stability of x_{ρ}

$$\exists T(x(t_0), S) \in \mathbb{R}: \ x(t) \in S, \forall t \ge t_0 + T(x(t_0), S)$$

a finite time also known as u.u.b. stability

 \Rightarrow trajectories x(t) are "ultimately uniformly bounded" (use in robust control)

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The need for analysis and criteria whiteboard...



$$\begin{cases} \dot{x}_1 = 1 - x_1^3 \\ \dot{x}_2 = x_1 - x_2^3 \end{cases}$$

two equilibria $f(x_e) = 0$

$$x'_e = (1, 1), \quad x''_e = (1, -1)$$

to assess (asymptotic) stability [or not] of equilibria, do we need to compute all system trajectories, starting from all possible initial states $x(t_0)$?

rather, we may be able to just look at the time evolution of a scalar function V, evaluated analytically along the state trajectories of the system (even in \mathbb{R}^n !)



Stability of dynamical systems results - 1



Lyapunov candidate $V(x): \mathbb{R}^n \to \mathbb{R}$ such that $V(x_e) = 0, V(x) > 0, \forall x \neq x_e$

positive
 definite
 function

typically quadratic (e.g., $\frac{1}{2}(x - x_e)^T P(x - x_e)$ with level surfaces = ellipsoids) may also be a local candidate only ($\forall x \neq x_e$: $||x - x_e|| < \delta$)

sufficient condition of stability

 $\exists V$ candidate: $\dot{V}(x) \leq 0$, along the trajectories of $\dot{x} = f(x)$

negative semi-definite function

sufficient condition of asymptotic stability

 $\exists V$ candidate: $\dot{V}(x) < 0$, along the trajectories of $\dot{x} = f(x)$

negative definite function

sufficient condition of instability

 $\exists V \text{ candidate: } \dot{V}(x) > 0$, along the trajectories of $\dot{x} = f(x)$

Stability of dynamical systems results - 2



sufficient condition of u.u.b. stability of a set *S*

∃*V* candidate: i) *S* is a level set of *V* for a given c_0 $S = S(c_0) = \{x \in \mathbb{R}^n : V(x) \le c_0\}$ ii) $\dot{V}(x) < 0$ along trajectories of $\dot{x} = f(x), x \notin S$

LaSalle Theorem

if $\exists V$ candidate: $\dot{V}(x) \leq 0$ along the trajectories of $\dot{x} = f(x)$

then system trajectories asymptotically converge to the

largest invariant set $\mathcal{M} \subseteq S = \{x \in \mathbb{R}^n : \dot{V}(x) = 0\}$

 $\mathcal{M} \text{ is invariant if } x(t_0) \in \mathcal{M} \Longrightarrow x(t) \in \mathcal{M}, \forall t \ge t_0$

Corollary $\mathcal{M} \equiv \{x_e\} \implies$ asymptotic stability

Bird-eye view on Lyapunov analysis whiteboard...



a mass m at the end of an unforced (passive) pendulum of length l

 $ml^{2}\ddot{\theta} + b\dot{\theta} + mlg_{0}\sin\theta = 0 \implies \begin{aligned} x = (x_{1}, x_{2}) \\ \Rightarrow = (\theta, \dot{\theta}) \in \mathbb{R}^{2} \end{aligned} \Rightarrow \begin{cases} \dot{x}_{1} = x_{2} \\ \dot{x}_{2} = -\left(\frac{g_{0}}{l}\right)\sin x_{1} - \left(\frac{b}{ml^{2}}\right)x_{2} \end{cases}$ $x'_e = \mathbf{0}$ phase plane level sets of V $V = E = \frac{1}{2} m l^2 \dot{\theta}^2 + m l g_0 \left(1 - \cos \theta\right) \ge 0 \qquad V = 0 \quad \Leftrightarrow \quad x_e = \left(\theta_e, \dot{\theta}_e\right) = (0, 0)$ stability of equilibrium $x_e = 0$ (... at least!) $\dot{V} = \dot{\theta} (ml^2 \ddot{\theta} + mlg_0 \sin \theta) = -b\dot{\theta}^2 \le 0 \quad \Longrightarrow$ \Rightarrow use LaSalle: $\dot{V} = 0 \iff \dot{\theta} = 0 \Rightarrow \ddot{\theta} = -\left(\frac{g_0}{r}\right)\sin\theta \neq 0$ unless $\theta = \theta_e = 0$ (or π !) local asymptotic stability Robotics 2 9

Stability of dynamical systems results - 3



• previous results are also valid for periodic time-varying systems $\dot{x} = f(x,t) = f(x,t+T_p) \Rightarrow V(x,t) = V(x,t+T_p)$

for general time-varying systems (e.g., in robot trajectory tracking control)

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

Barbalat Lemma

 $\begin{array}{l} \text{if i) a function } V(x,t) \text{ is lower bounded} \\ \text{ii) } \dot{V}(x,t) \leq 0 \\ \text{then } \Rightarrow \exists \lim_{t \to \infty} V(x,t) \ (\text{but this does not imply that } \lim_{t \to \infty} \dot{V}(x,t) = 0) \\ \text{if in addition } \text{iii) } \ddot{V}(x,t) \text{ is bounded} \\ \text{then } \Rightarrow \lim_{t \to \infty} \dot{V}(x,t) = 0 \end{array}$

Corollary

if a Lyapunov candidate V(x,t) satisfies Barbalat Lemma along the trajectories of $\dot{x} = f(x,t)$, then the conclusions of LaSalle Theorem hold

Stability of linear systems time-invariant case



 $\dot{x} = Ax$ $x_e = 0$ is always an equilibrium state

- I. asymptotic stability
- II. global asymptotic stability
- III. exponential stability

IV. $\sigma(A) \subset \mathbb{C}^-$ (all eigenvalues of A have negative real part)

V. $\forall Q > 0$ (positive definite), $\exists ! P > 0$: $A^T P + PA = -Q$ Lyapunov equation $\Rightarrow \frac{1}{2}x^T Px$ is a Lyapunov candidate

ALL EQUIVALENT !!

if $x_e = 0$ is an asymptotically stable equilibrium, then it is necessarily the unique equilibrium



Let
$$\Delta x = x - x_e$$
 and let $\dot{\Delta x} = \frac{df}{dx}|_{x=x_e}(x - x_e) = A \Delta x$ be the linear approximation of $\dot{x} = f(x)$ around the equilibrium x_e

A asymptotically stable ($\sigma(A) \subset \mathbb{C}^-$)



the original nonlinear system is exponentially stable at the origin

this is only a **local** result (used also to estimate the domain of attraction)

PD control (proportional + derivative action on the error)



robot
$$M(q)\ddot{q} + c(q,\dot{q}) + g(q) = u$$

goal: asymptotic stabilization (= regulation)
 of the closed-loop equilibrium state

$$q = q_d$$
, $\dot{q} = 0$

possibly obtained from kinematic inversion: $q_d = f^{-1}(r_d)$

control law
$$u = K_P(q_d - q) - K_D \dot{q}$$

 $K_P > 0, K_D > 0$ (positive definite), symmetric

Asymptotic stability with PD control



Theorem 1

In the absence of gravity (g(q) = 0), the robot state $(q_d, 0)$ under the given PD joint control law is globally asymptotically stable

Proof
let
$$e = q_d - q$$
 $(q_d \text{ constant})$
Lyapunov candidate $V = \frac{1}{2}\dot{q}^T M(q)\dot{q} + \frac{1}{2}e^T K_P e \ge 0$ $V = 0 \Leftrightarrow e = \dot{e} = 0$
 $\dot{V} = \dot{q}^T M \ddot{q} + \frac{1}{2} \dot{q}^T \dot{M} \dot{q} - e^T K_P \dot{q} = \dot{q}^T \left(u - S\dot{q} + \frac{1}{2}\dot{M}\dot{q}\right) - e^T K_P \dot{q}$
 $= 0, \text{ due to energy conservation}$
 $= \dot{q}^T K_P e - \dot{q}^T K_D \dot{q} - e^T K_P \dot{q} = -\dot{q}^T K_D \dot{q} \le 0$ $(K_D > 0, \text{ symmetric})$
up to here, we proved
stability only but $\dot{V} = 0 \Leftrightarrow \dot{q} = 0$ continues ...

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Asymptotic stability with PD control





note: typically, $K_P = \text{diag}\{k_{Pi}\}, K_D = \text{diag}\{k_{Di}\},$ **decentralized linear control (local to each joint)**

Mechanical interpretation



 for diagonal positive definite gain matrices K_P and K_D (thus, with positive diagonal elements), such values correspond to stiffness of "virtual" springs and viscosity of "virtual" dampers placed at the joints



Plot of the Lyapunov function V



time evolution of the Lyapunov candidate





- choice of control gains affects robot evolution during transients and practical settling times
 - hard to define values that are "optimal" in the whole workspace
 - "full" K_P and K_D gain matrices allow to assign desired eigenvalues to the linear approximation of the robot dynamics around the final desired state (q_d, 0)
- when (joint) viscous friction is present, the derivative term in the control law is not strictly necessary
 - $-F_V \dot{q}$ in the robot model acts similarly to $-K_D \dot{q}$ in the control law, but the latter can be modulated at will
- in the absence of tachometers, the actual realization of the derivative term in the feedback law requires some processing of joint position data measured by digital encoders (or analog resolvers/potentiometers)



 analog or digital implementation of derivative action in the control law when only position is measured at the joints (e.g., through encoders)



Inclusion of gravity



 in the presence of gravity, the same previous arguments (and proof) show that the control law

$$u = K_P(q_d - q) - K_D \dot{q} + g(q)$$
 $K_P > 0, K_D > 0$

will make the equilibrium state $(q_d, 0)$ globally asymptotically stable (nonlinear cancellation of gravity)

• if gravity is not cancelled or only approximately cancelled $u = K_P(q_d - q) - K_D\dot{q} + \hat{g}(q)$ $\hat{g}(q) \neq g(q)$

it is $q \rightarrow q^* \neq q_d, \dot{q} \rightarrow 0$, with steady-state position error

- q^* is not unique in general, except when K_P is chosen large enough
- explanation in terms of linear systems: there is no integral action before the point of access of the constant "disturbance" acting on the system

PD control + constant gravity compensation



since g(q) contains only trigonometric and/or linear terms in q, the following structural property holds

finite
$$\exists \alpha > 0$$
: $\left\| \frac{\partial^2 U}{\partial q^2} \right\| = \left\| \frac{\partial g}{\partial q} \right\| \le \alpha, \forall q$
consequence $\| g(q) - g(q_d) \| \le \alpha \| q - q_d \|$
note: induced
norm of
a matrix $\| A \| = \sqrt{\lambda_{\max}(A^T A)} \triangleq A_M \ge A_m \triangleq \sqrt{\lambda_{\min}(A^T A)}$
LINEAR CONTROL law
 $u = K_P(q_d - q) - K_D \dot{q} + g(q_d)$ $K_P, K_D > 0$
symmetric

linear feedback + constant feedforward

PD control + constant gravity compensation stability analysis

Theorem 2

If $K_{P,m} > \alpha$, the state $(q_d, 0)$ of the robot under joint-space PD control

+ constant gravity compensation at q_d is globally asymptotically stable

Proof 1. $(q_d, 0)$ is the unique closed-loop equilibrium state in fact, for $\dot{q} = 0$ and $\ddot{q} = 0$, it is $K_P e = g(q) - g(q_d)$ which can hold only for $q = q_d$, because when $q \neq q_d$ $||K_P e|| \ge K_{P,m} ||e|| > \alpha ||e|| \ge ||g(q) - g(q_d)||$

PD control + constant gravity compensation stability analysis

with
$$e = q_d - q$$
, $g(q) = \left(\frac{\partial U}{\partial q}\right)^T$, consider as Lyapunov candidate

$$V = \frac{1}{2}\dot{q}^T M(q)\dot{q} + \frac{1}{2}e^T K_P e + U(q) - U(q_d) + e^T g(q_d)$$
2. *V* is convex in \dot{q} and e , and zero only for $e = \dot{q} = 0$
 $\left(\frac{\partial V}{\partial \dot{q}}\right)^T = M(q)\dot{q} = 0$ only for $\dot{q} = 0$
 $\left(\frac{\partial V}{\partial \dot{q}^2} = M(q) > 0$
 $\left(\frac{\partial V_{|\dot{q}=0}}{\partial e}\right)^T = K_P e - \left(\frac{\partial U}{\partial q}\right)^T + g(q_d) = K_P e + g(q_d) - g(q) = 0$
 $\left(\frac{\partial V_{|\dot{q}=0}}{\partial e^2} = K_P + \frac{\partial^2 U}{\partial q^2} > 0$, since $||K_P|| = K_{P,M} \ge K_{P,m} > \alpha$



Example of a single-link robot stability analysis





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the approximate control law

$$u = K_P(q_d - q) - K_D \dot{q} + \hat{g}(q_d)$$

leads, under similar hypotheses, to a closed-loop equilibrium q^*

- its uniqueness is not guaranteed (unless K_P is large enough)
- for $K_P \to \infty$, one has $q^* \to q_d$

Conclusion: In the presence of gravity, the previous regulation control laws require an accurate knowledge of the gravity term in the dynamic model in order to guarantee the zeroing of the position error (since we can only use "finite" control gains ⇒ in practice, not too large)

PID control



- in linear systems, the addition of an integral control action is used to eliminate a constant error in the step response at steady state
- in robots, a PID may be used to recover such a position error due to an incomplete (or absent) gravity compensation/cancellation

the control law $u(t) = K_P(q_d - q(t)) + K_I \int_0^t (q_d - q(\tau)) d\tau - K_D \dot{q}(t)$

- is independent from any robot dynamic model term
- if the desired closed-loop equilibrium is asymptotically stable under PID control, the integral term is "loaded" at steady state to the value

$$K_I \int_0^\infty (q_d - q(\tau)) \, d\tau = g(q_d)$$

• however, one can show only local asymptotic stability of this law, i.e., for $q(0) \in \Delta(q_d)$, under complex conditions on K_P, K_I, K_D and e(0)

Linear example with PID control whiteboard...

$$\frac{e(s)}{d(s)} = W_d(s) = \frac{s}{ms^3 + k_D s^2 + k_P s + k_I} = \frac{3}{1} \frac{m}{k_D} \frac{k_P}{k_I}$$
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$$\frac{W_d(s)}{k_I} = \frac{w_d(s)}{ms^3 + k_D s^2 + k_P s + k_I} = \frac{3}{1} \frac{m}{k_D} \frac{k_P}{k_I} = \frac{1}{1} \frac{k_P}{k_I} =$$

Saturated PID control



• more in general, one can prove global asymptotic stability of $(q_d, 0)$, under lower bound limitations for K_P, K_I, K_D (depending on suitable "bounds" on the terms in the dynamic model), for a nonlinear PID law

$$u(t) = K_P(q_d - q(t)) + K_I \int_0^t \Phi(q_d - q(\tau)) d\tau - K_D \dot{q}$$

where $\Phi(q_d - q)$ is a saturation-type function, such as

$$\Phi(x) = \begin{cases} \sin x, & |x| \le \pi/2 \\ 1, & x > \pi/2 \\ -1, & x < -\pi/2 \end{cases} \text{ or } \Phi(x) = \tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

(see paper by R. Kelly, IEEE TAC, 1998; available as extra material on the course web)

Limits of robot regulation controllers



- response times needed for reaching the desired steady state are not easily predictable in advance
 - depend heavily on robot dynamics, on PD/PID gains, on the required total displacement, and on the interested area of robot workspace
 - integral term (when present) needs some time to "unload" itself from the error history accumulated during transients
 - large initial errors are stored in the integral term
 - anti-windup schemes stop the integration when commands saturate
 - ... an intuitive explanation for the success of "saturated" PID law
- control efforts in the few first instants of motion typically exceed by far those required at steady state
 - especially for high positional gains
 - may lead to saturation (hard nonlinearity) of robot actuators

Regulation in industrial robots



- in industrial robots, the planner generates a reference trajectory $q_r(t)$ even when the task requires only positioning/regulation of the robot
 - "smooth" enough, with a user-defined transfer time T
 - reference trajectory interpolates initial and final desired position

 $q_r(0) = q(0) \quad q_r(t \ge T) = q_d$

• $q_r(t)$ is used within a control law of the form

$$u = K_P(q_r(t) - q) + K_D(\dot{q}_r(t) - \dot{q}) + g(q)$$

f
often neglected

e.g., PD with gravity cancellation

- in this way, the position error is initially zero
- robot motion stays only "in the vicinity" of the reference trajectory until t = T, typically with small position errors (gains can be larger!)
- final regulation is only a "local" problem ($e(T) = q_d q(T)$ is small)

Qualitative comparison



- no saturation of commands: in principle, much larger gains can be used
- better prediction of settling times: local exponential convergence (designed on the linear approximation of the robot dynamics around $(q_d, 0)$)
- "fine tuning" of control gains is easier, but still a tedious and delicate task



Quantitative comparison planar 2R arm

m_1	10 [kg]
m_2	5 [kg]
l_1	0.5 [m]
l_2	0.5 [m]
d_1	0.25 [m]
d_2	0.25 [m]
I_1	$5/24 \ [\mathrm{kg} \mathrm{m}^2]$
I_2	$5/48 \ [\mathrm{kg} \mathrm{m}^2]$

robot data: links are uniform thin rods

no gravity (horizontal plane)

rest-to-rest me

rest-to-rest motion task:

$$q(0) = (0, 0) \text{ (straight)} \rightarrow q_d = (\pi/3, \pi/2)$$

interpolating trajectory: cubic polynomials

three case studies

- a) low gains (overdamped) $K_P = \text{diag}\{80, 40\}, K_D = \text{diag}\{60, 30\}$ vs interpolating trajectory in T = 2 s
- b) medium gains (very overdamped) $K_P = \text{diag}\{200, 100\}, K_D = \text{diag}\{200, 100\}$ vs interpolating trajectory in T = 2 s
- c) high gains $K_P = \text{diag}\{1250, 180\}, K_D = \text{diag}\{200, 70\}$ vs interpolating trajectory in T = 1 s, with torque saturation $u_{1,\text{max}} = 30$ Nm, $u_{2,\max} = 10 \text{ Nm}$



Comparison on a planar 2R arm – case a





Comparison on a planar 2R arm – case b





Comparison on a planar 2R arm – case c

