

# Episodic Learning with Control Lyapunov Functions for Uncertain Robotic Systems

Andrew Taylor Victor Dorobantu Hoang Le  
Yisong Yue Aaron D. Ames

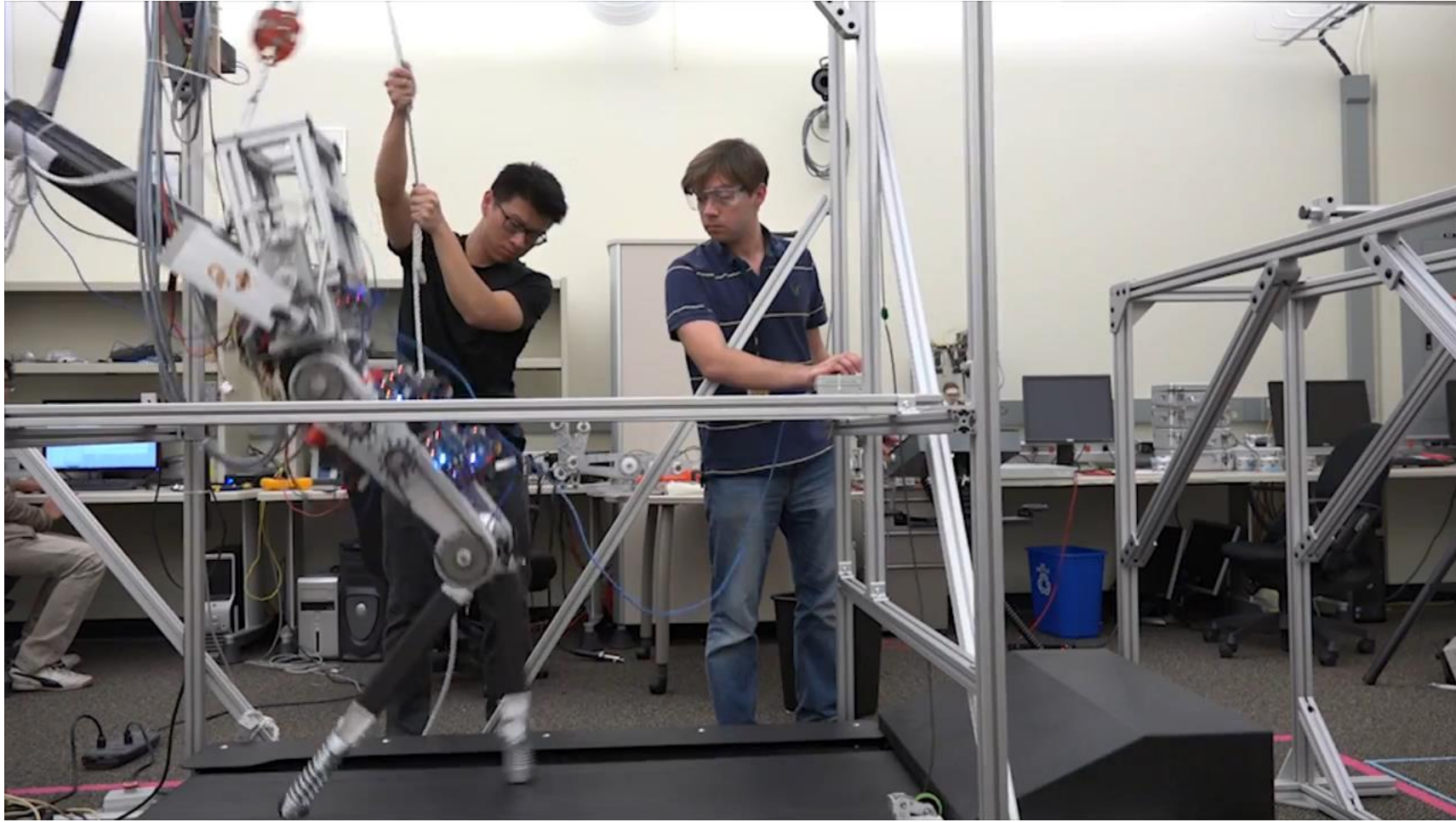
Computing and Mathematical Sciences  
California Institute of Technology

November 7<sup>th</sup>, 2019

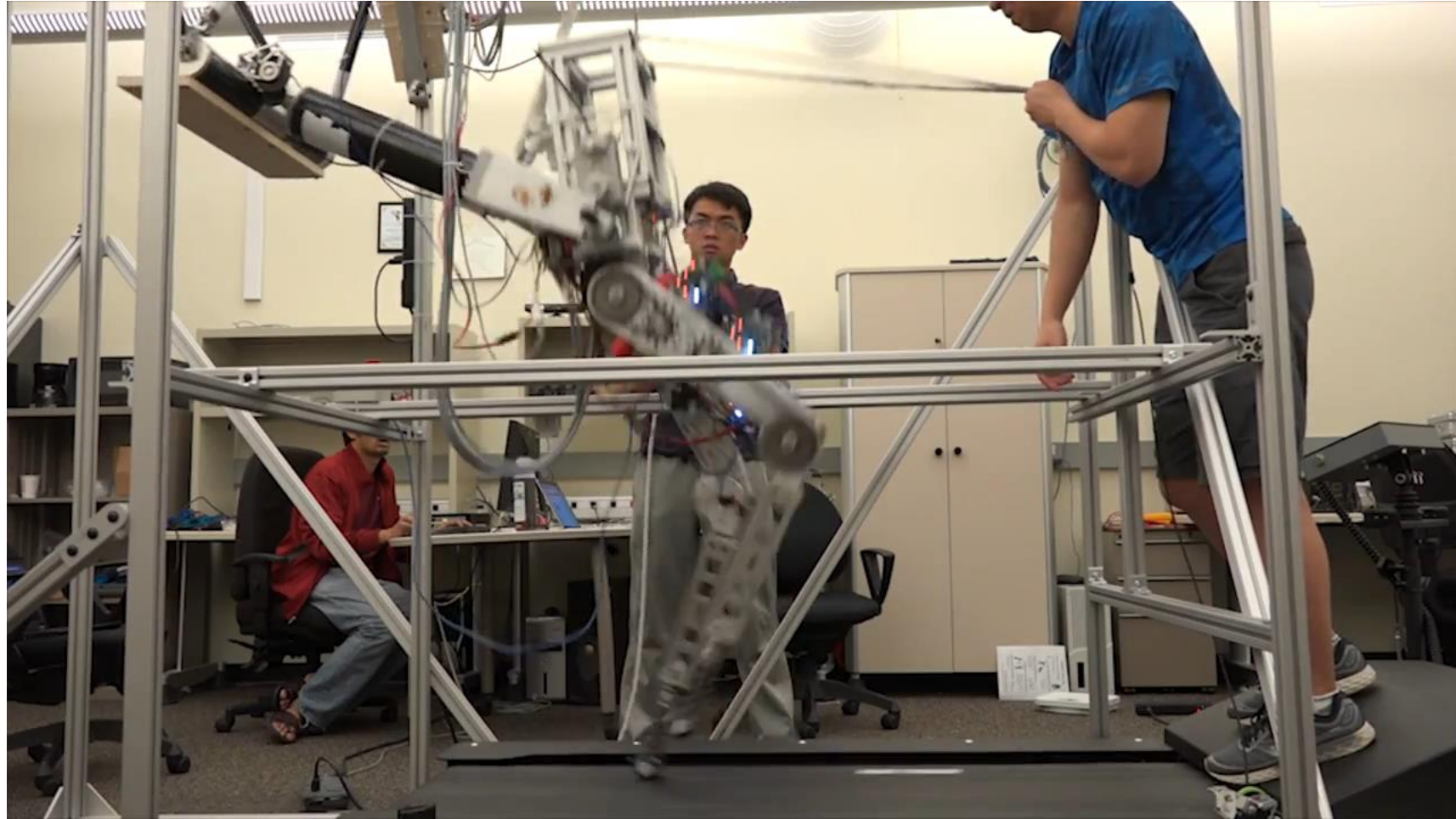
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# Control in the real world is hard



# Control in the real world is hard

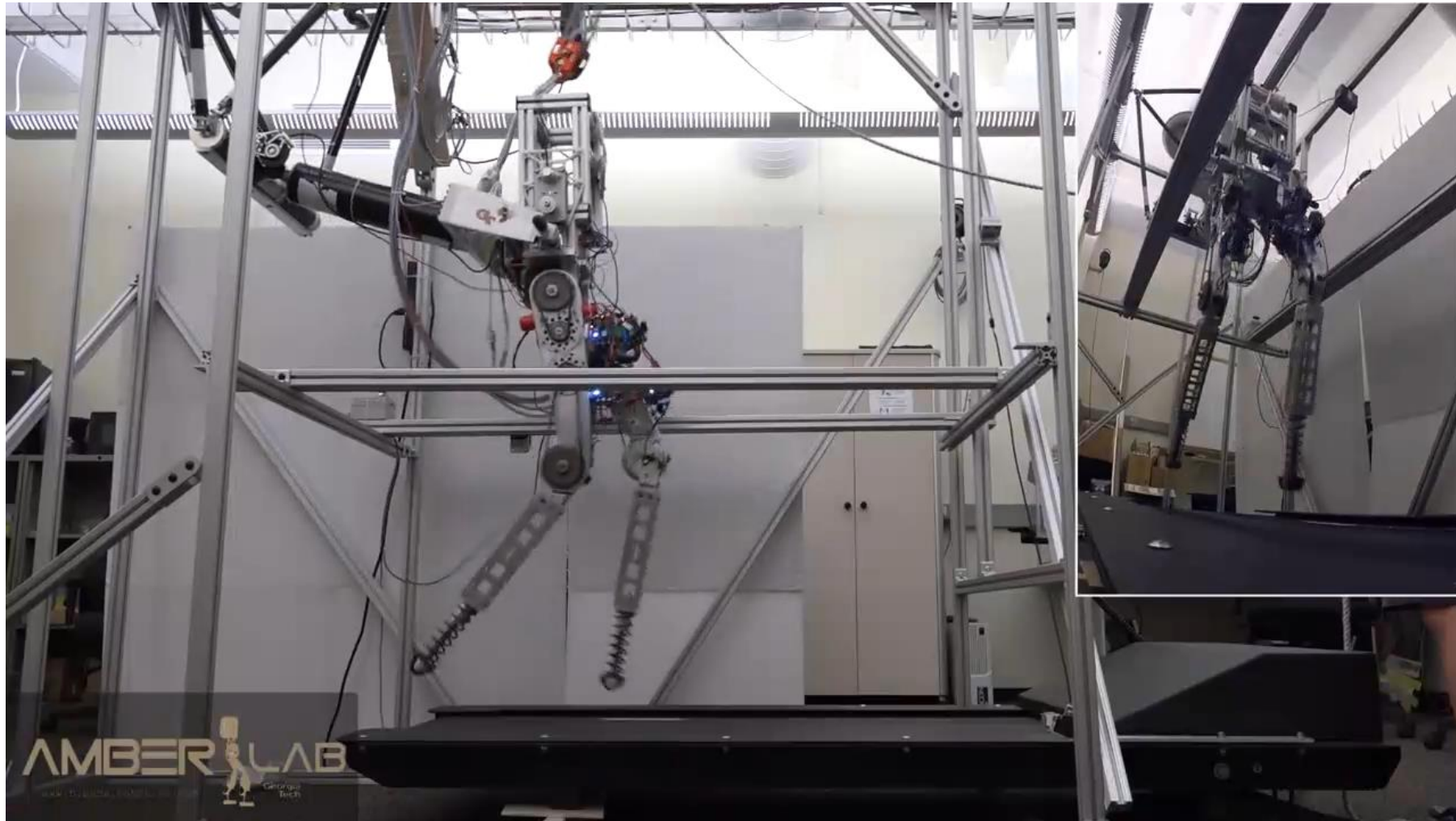


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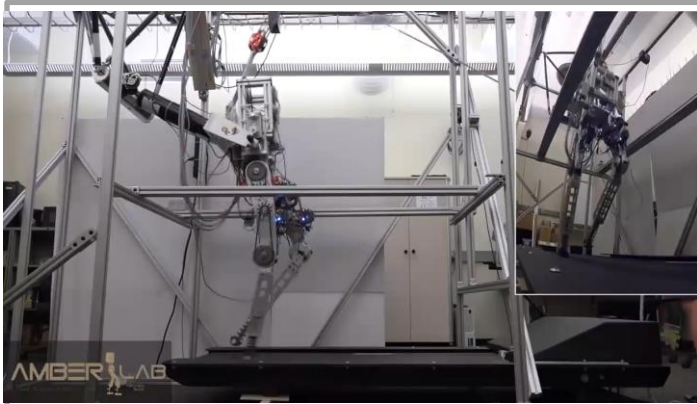


# But: Pretty when it works...



W. Ma, et al., Bipedal robotic running with durus-2d: Bridging the gap between theory and experiment

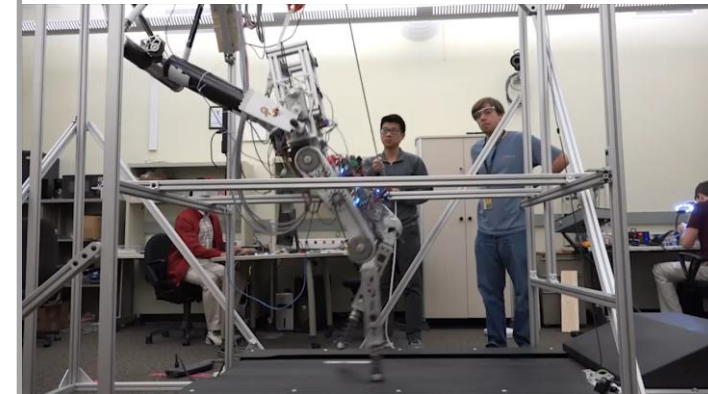
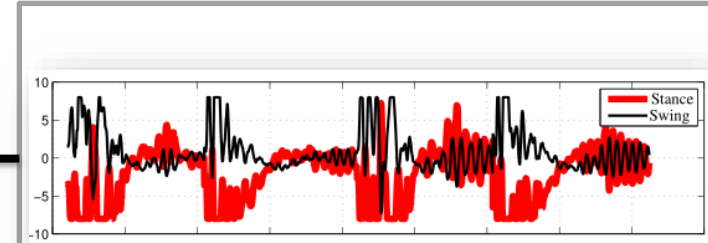
# Claim: Need to Bridge the Gap



$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \operatorname{argmin}_{\mathbf{u} \in \mathbb{R}^m} \|\mathbf{u}\|_2$$
$$\text{s.t. } \dot{V}(\mathbf{q}, \dot{\mathbf{q}}, t, \mathbf{u}) \leq -\alpha V(\mathbf{q}, \dot{\mathbf{q}}, t)$$

Theorems & Proofs

Bridge the  
Gap



Experimental Realization

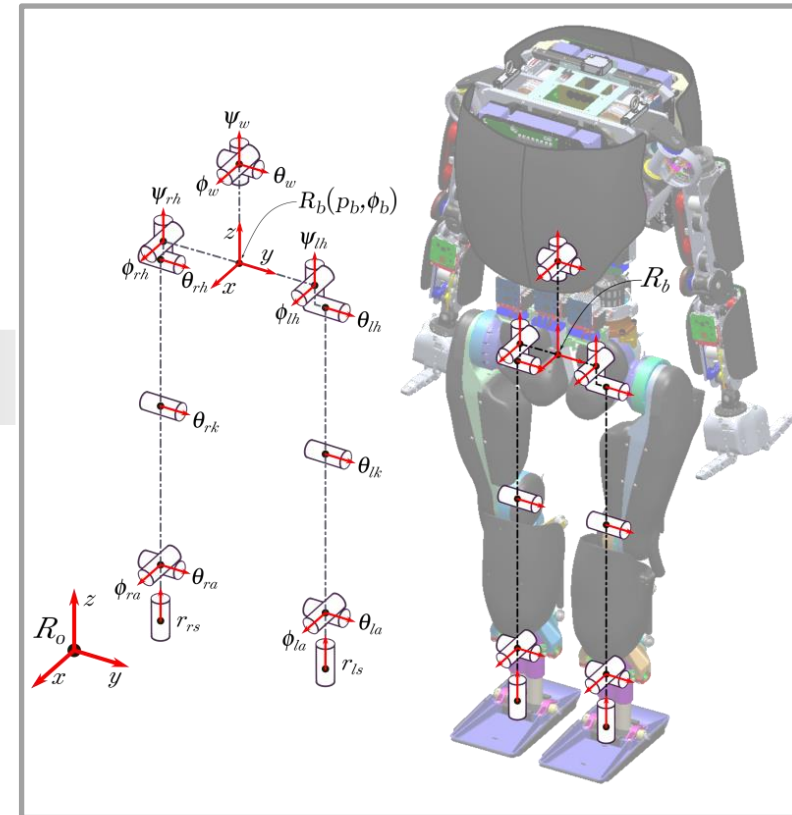
# Robotic Dynamics

## Equations of Motion

$$\widehat{\mathbf{D}}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\widehat{\mathbf{C}}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \widehat{\mathbf{G}}(\mathbf{q})}_{\widehat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}})} = \widehat{\mathbf{B}}\mathbf{u}$$

$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^m$$

Mathematical Model



Robot Model

# Robotic Dynamics

## Equations of Motion

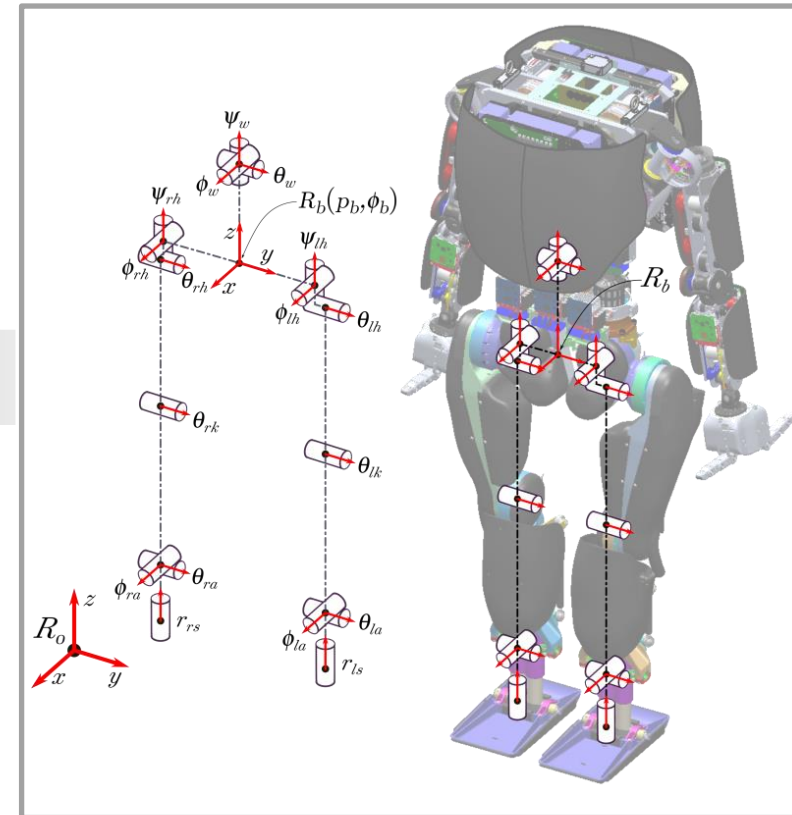
$$\hat{\mathbf{D}}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\hat{\mathbf{C}}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \hat{\mathbf{G}}(\mathbf{q})}_{\hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}})} = \hat{\mathbf{B}}\mathbf{u}$$

$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^m$$

## Assume Fully Actuated\*

$$\hat{\mathbf{B}} \in \mathbb{R}^{n \times n} \quad \text{rank}(\hat{\mathbf{B}}) = n$$

## Mathematical Model



## Robot Model

\*Under-actuated output tracking formulation in full text.



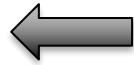


# Computed Torque

$$\dot{\eta} = \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u}$$

# Computed Torque

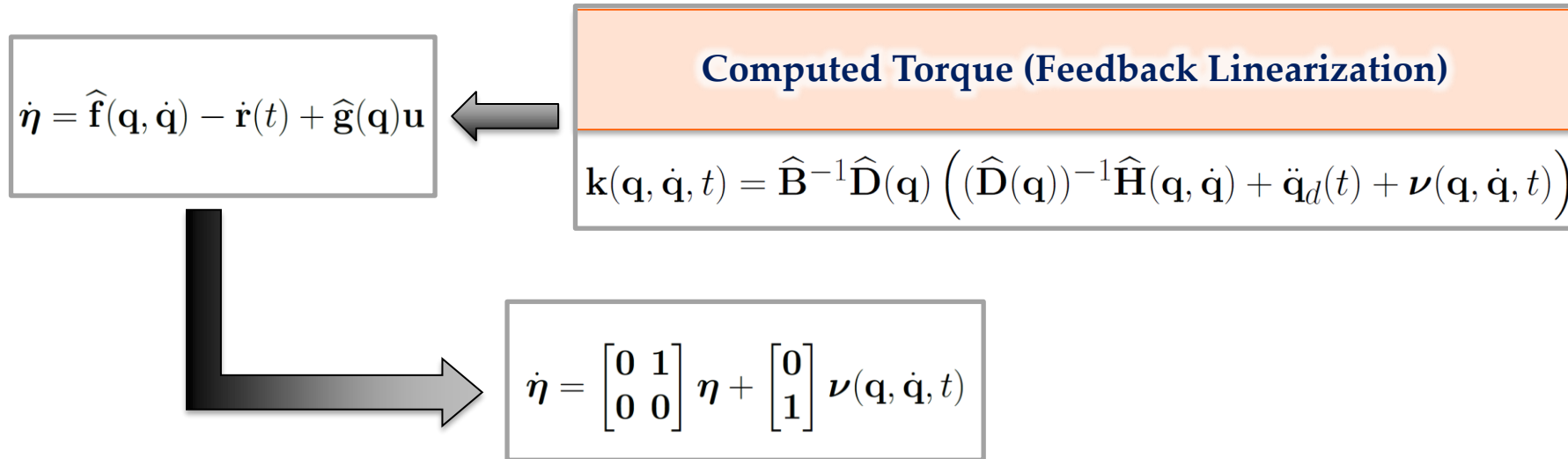
$$\dot{\eta} = \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u}$$



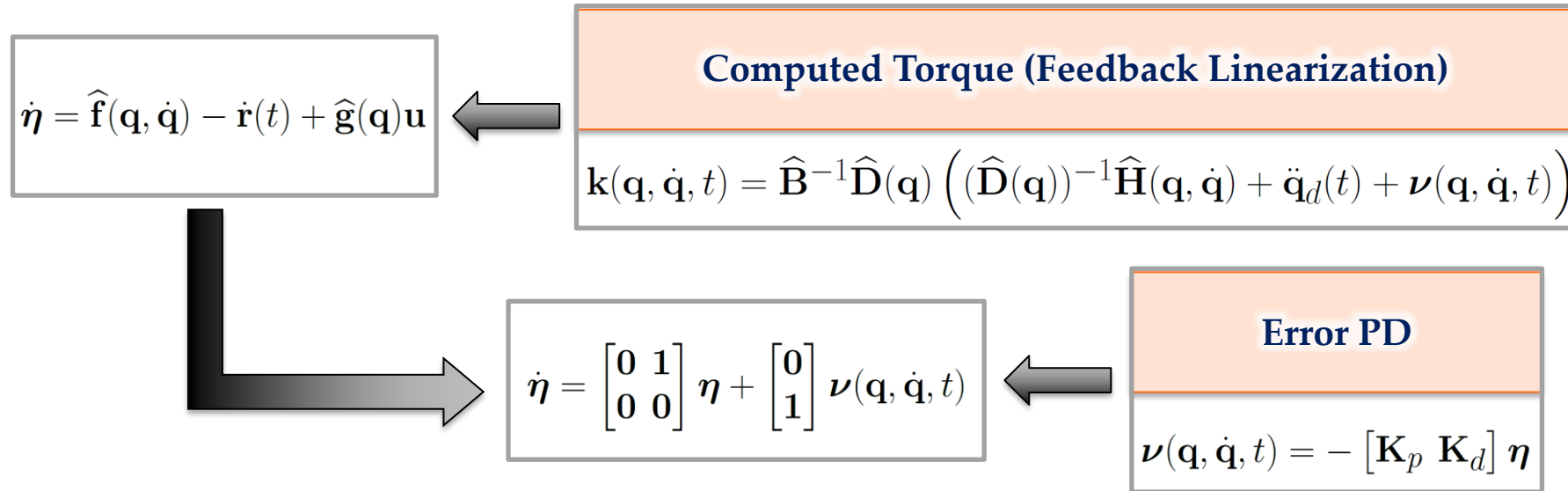
**Computed Torque (Feedback Linearization)**

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \hat{\mathbf{B}}^{-1} \hat{\mathbf{D}}(\mathbf{q}) \left( (\hat{\mathbf{D}}(\mathbf{q}))^{-1} \hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$

# Computed Torque

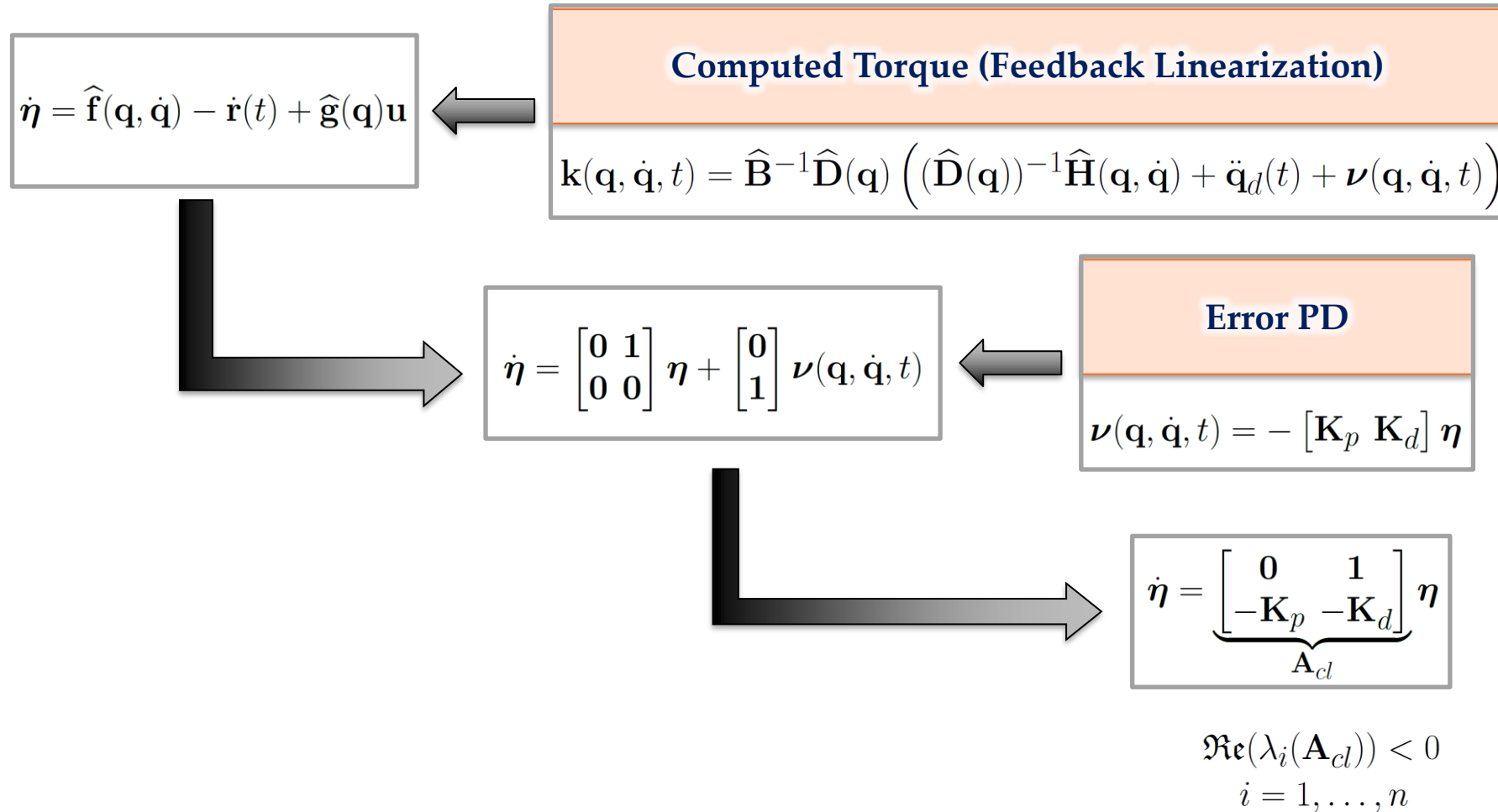


# Computed Torque

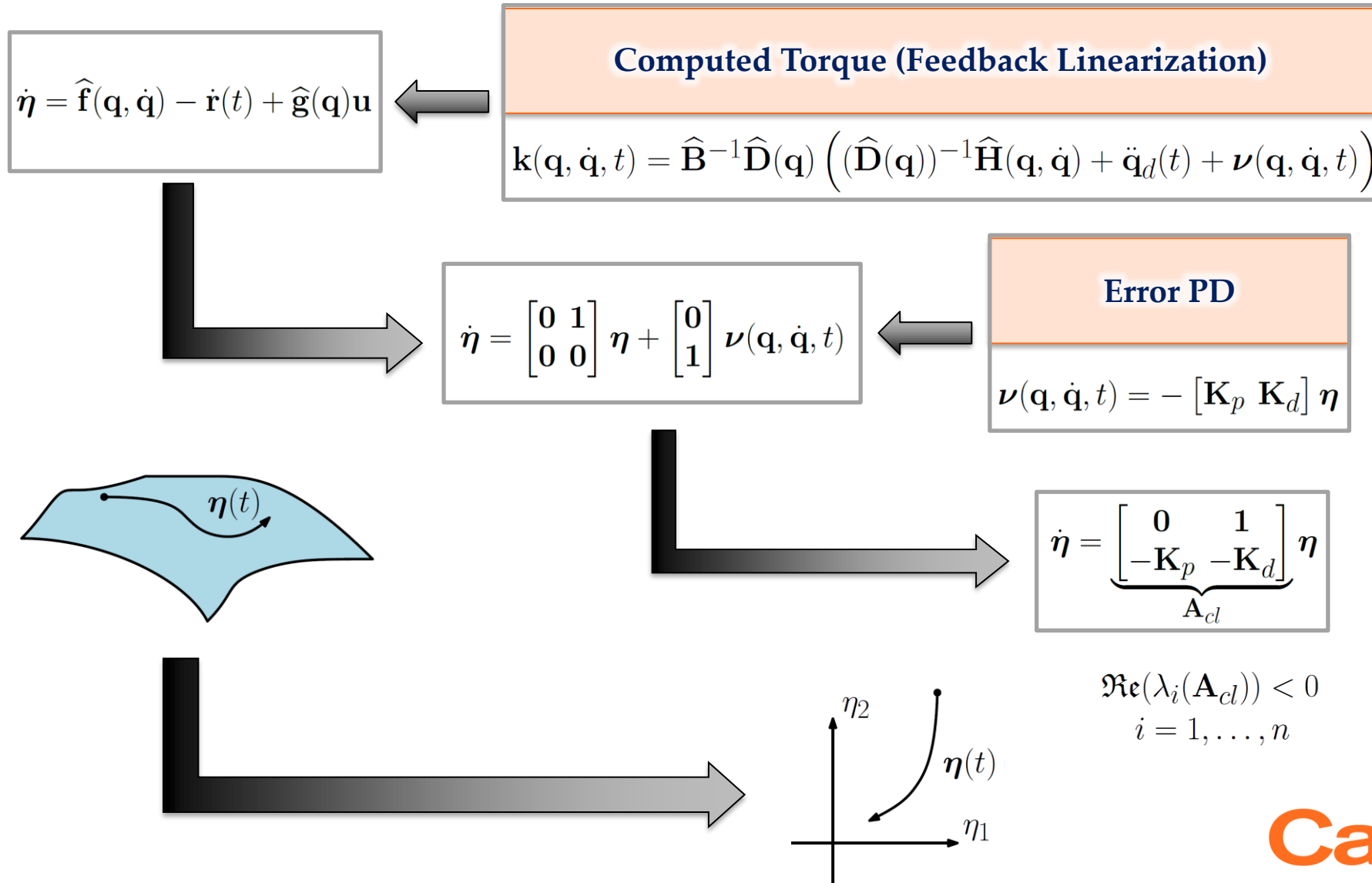




# Computed Torque



# Computed Torque



# Lyapunov Functions

## Continuous Time Lyapunov Equation

$$A_{cl}^T P + P A_{cl} = -Q$$

$$Q \in \mathcal{S}_{++}$$

# Lyapunov Functions

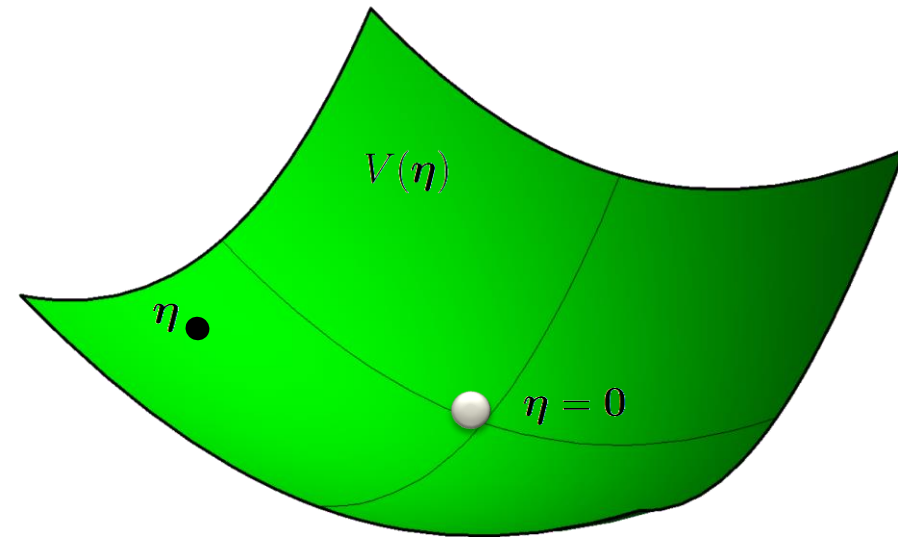
## Continuous Time Lyapunov Equation

$$\mathbf{A}_{cl}^T \mathbf{P} + \mathbf{P} \mathbf{A}_{cl} = -\mathbf{Q}$$
$$\mathbf{Q} \in \mathcal{S}_{++}$$



## Quadratic Lyapunov Function

$$V(\boldsymbol{\eta}) = \boldsymbol{\eta}^T \mathbf{P} \boldsymbol{\eta}$$





# Lyapunov Functions

## Continuous Time Lyapunov Equation

$$\mathbf{A}_{cl}^T \mathbf{P} + \mathbf{P} \mathbf{A}_{cl} = -\mathbf{Q}$$
$$\mathbf{Q} \in \mathcal{S}_{++}$$



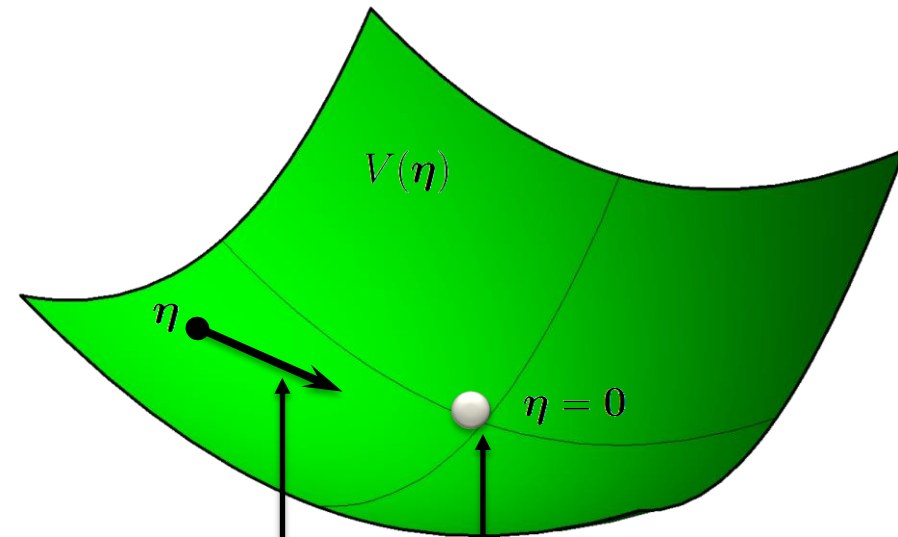
## Quadratic Lyapunov Function

$$V(\boldsymbol{\eta}) = \boldsymbol{\eta}^T \mathbf{P} \boldsymbol{\eta}$$



$$\lambda_{\min}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2 \leq V(\boldsymbol{\eta}) \leq \lambda_{\max}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2$$

$$\dot{V}(\boldsymbol{\eta}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$



# Lyapunov Functions

## Continuous Time Lyapunov Equation

$$\mathbf{A}_{cl}^T \mathbf{P} + \mathbf{P} \mathbf{A}_{cl} = -\mathbf{Q}$$
$$\mathbf{Q} \in \mathcal{S}_{++}$$

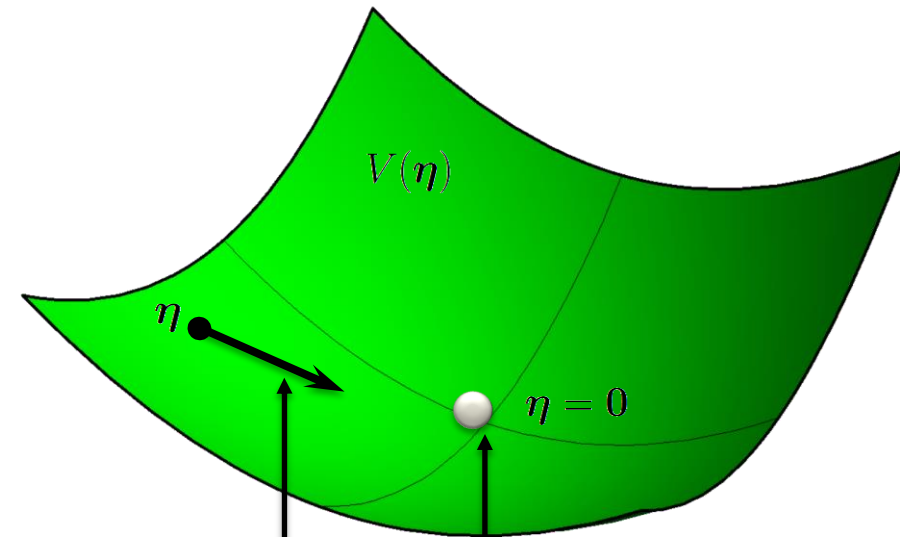
Certifies Exponential Stability

## Quadratic Lyapunov Function

$$V(\boldsymbol{\eta}) = \boldsymbol{\eta}^T \mathbf{P} \boldsymbol{\eta}$$

$$\lambda_{\min}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2 \leq V(\boldsymbol{\eta}) \leq \lambda_{\max}(\mathbf{P}) \|\boldsymbol{\eta}\|_2^2$$

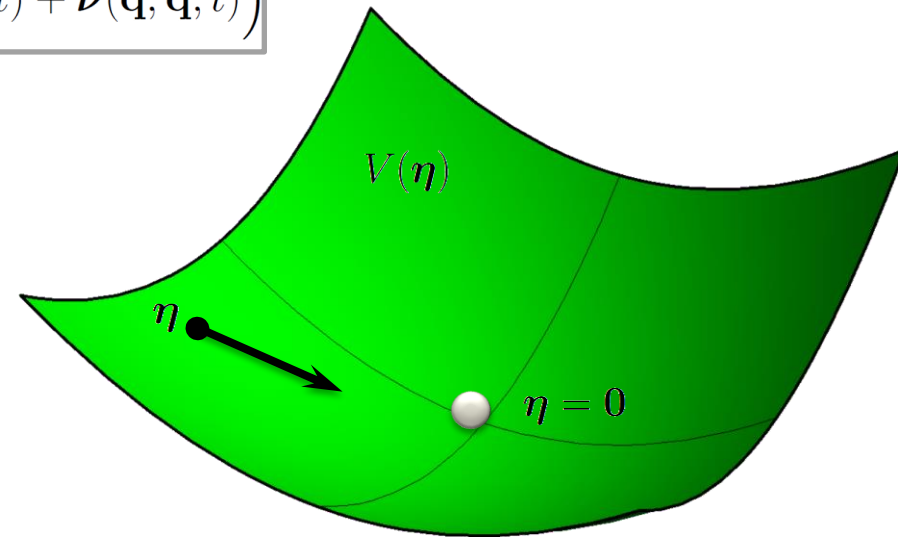
$$\dot{V}(\boldsymbol{\eta}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$



# Control Lyapunov Functions (CLFs)

## Computed Torque (Feedback Linearization)

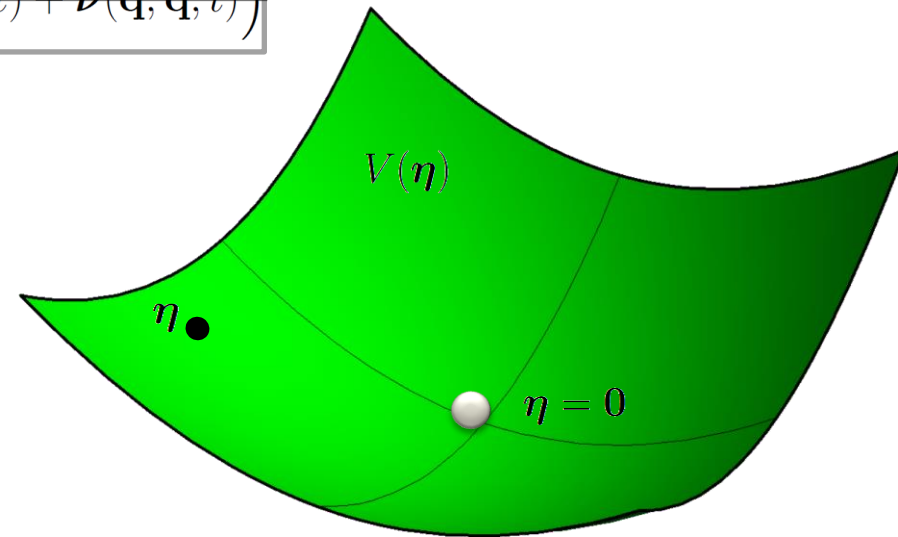
$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \hat{\mathbf{B}}^{-1} \hat{\mathbf{D}}(\mathbf{q}) \left( (\hat{\mathbf{D}}(\mathbf{q}))^{-1} \hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



# Control Lyapunov Functions (CLFs)

Computed Torque (Feedback Linearization)

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \hat{\mathbf{B}}^{-1} \hat{\mathbf{D}}(\mathbf{q}) \left( (\hat{\mathbf{D}}(\mathbf{q}))^{-1} \hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$





# Control Lyapunov Functions (CLFs)

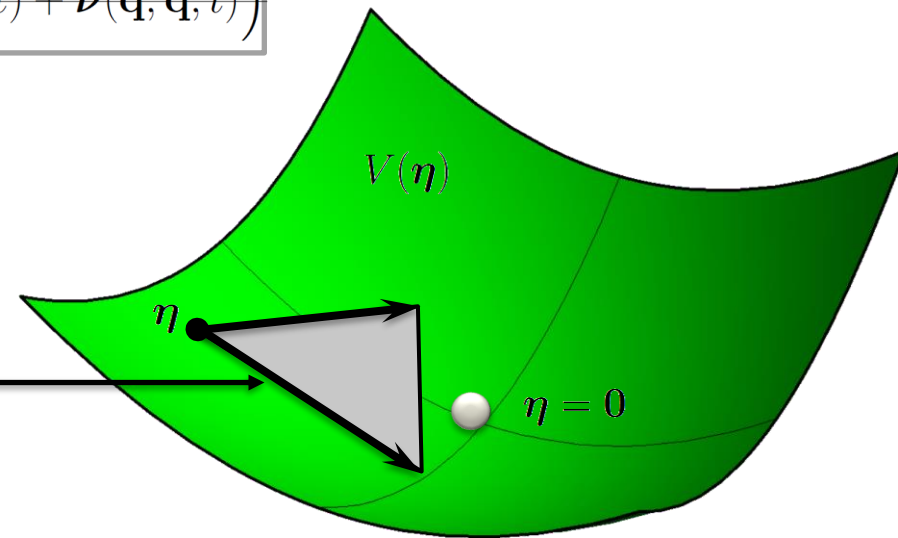
Computed Torque (Feedback Linearization)

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**Control Lyapunov Function**

$$\inf_{\mathbf{u} \in \mathbb{R}^n} \dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$
$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \frac{\partial V}{\partial \boldsymbol{\eta}} \left( \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} \right)$$



# Control Lyapunov Functions (CLFs)

~~Computed Torque (Feedback Linearization)~~

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \hat{\mathbf{B}}^{-1} \hat{\mathbf{D}}(\mathbf{q}) \left( (\hat{\mathbf{D}}(\mathbf{q}))^{-1} \hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



Control Lyapunov Function

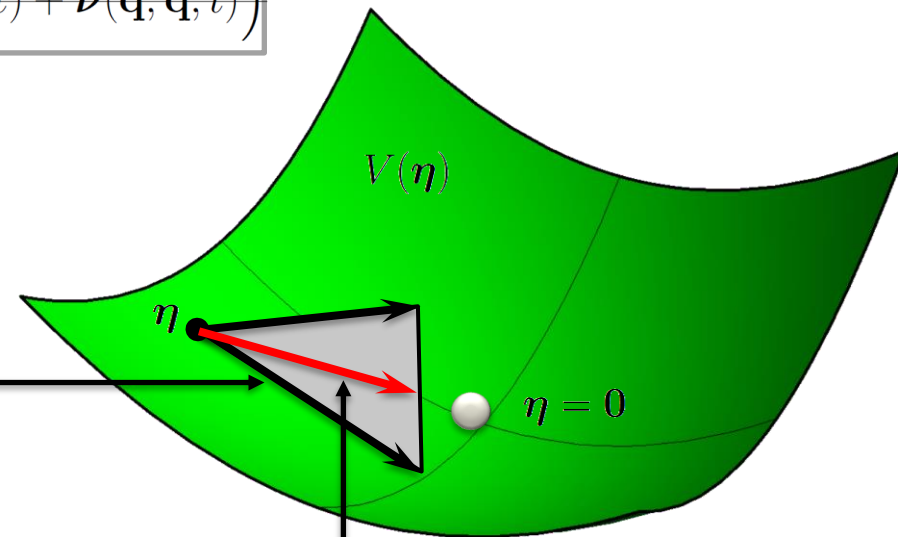
$$\inf_{\mathbf{u} \in \mathbb{R}^n} \dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \frac{\partial V}{\partial \boldsymbol{\eta}} \left( \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} \right)$$

CLF Quadratic Program

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \operatorname{argmin}_{\mathbf{u} \in \mathbb{R}^n} \frac{1}{2} \|\mathbf{u}\|_2^2$$

s.t.  $\dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$



# Control Lyapunov Functions (CLFs)

~~Computed Torque (Feedback Linearization)~~

$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \hat{\mathbf{B}}^{-1} \hat{\mathbf{D}}(\mathbf{q}) \left( (\hat{\mathbf{D}}(\mathbf{q}))^{-1} \hat{\mathbf{H}}(\mathbf{q}, \dot{\mathbf{q}}) + \ddot{\mathbf{q}}_d(t) + \boldsymbol{\nu}(\mathbf{q}, \dot{\mathbf{q}}, t) \right)$$



Control Lyapunov Function

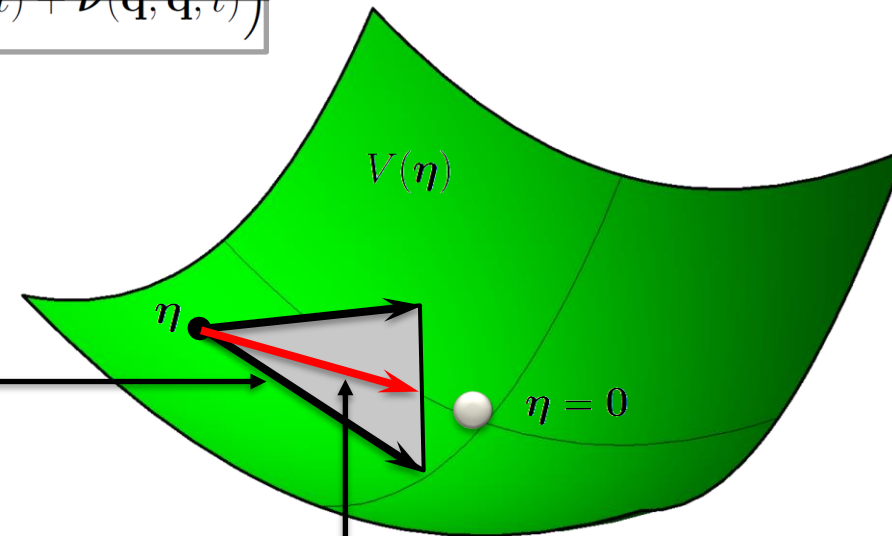
$$\inf_{\mathbf{u} \in \mathbb{R}^n} \dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \frac{\partial V}{\partial \boldsymbol{\eta}} \left( \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} \right)$$

CLF Quadratic Program

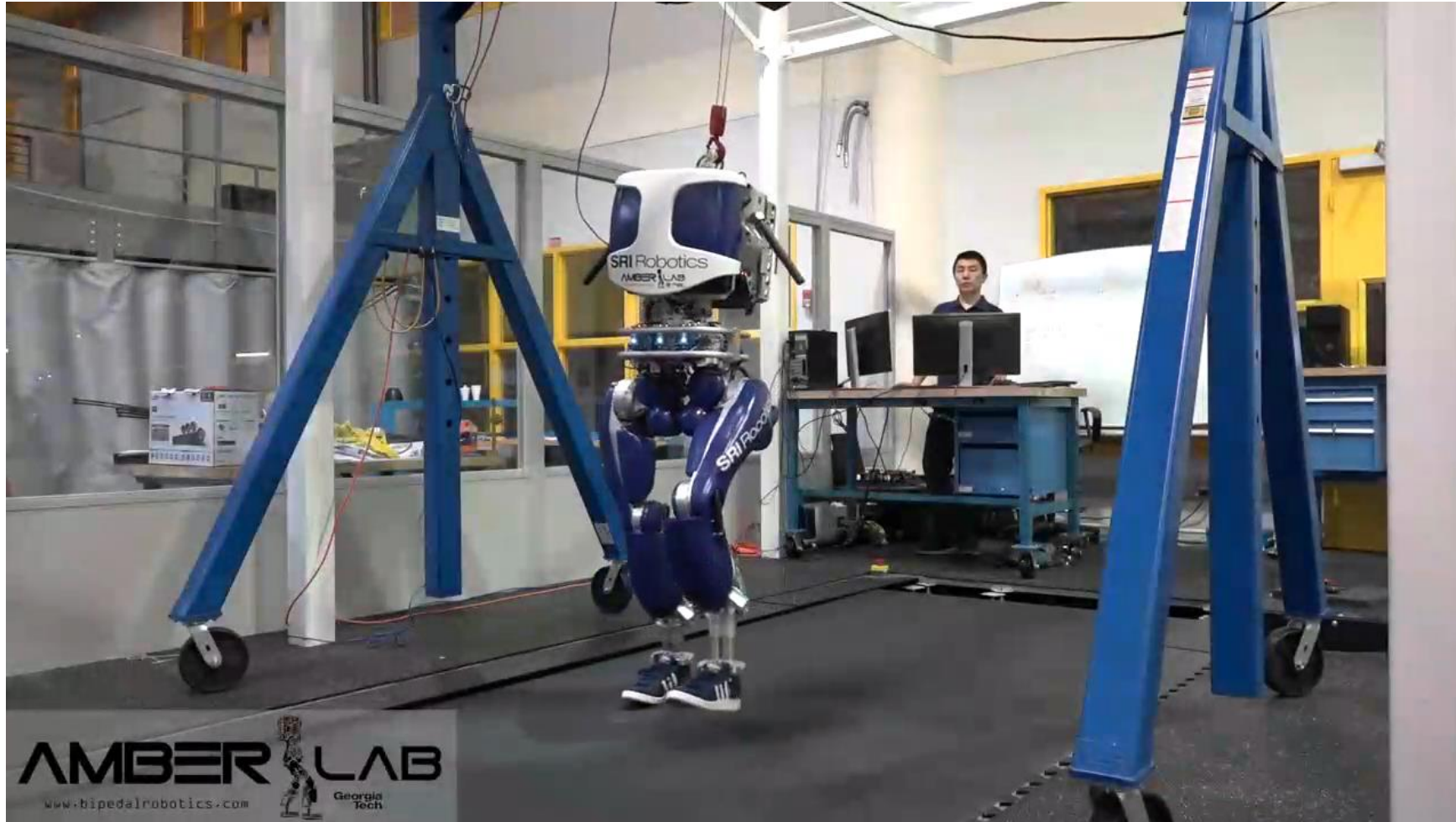
$$\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) = \underset{\mathbf{u} \in \mathbb{R}^n}{\operatorname{argmin}} \frac{1}{2} \|\mathbf{u}\|_2^2$$

s.t.  $\dot{V}(\boldsymbol{\eta}, \mathbf{u}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$



Enables Synthesis

# Stabilizing Controllers?



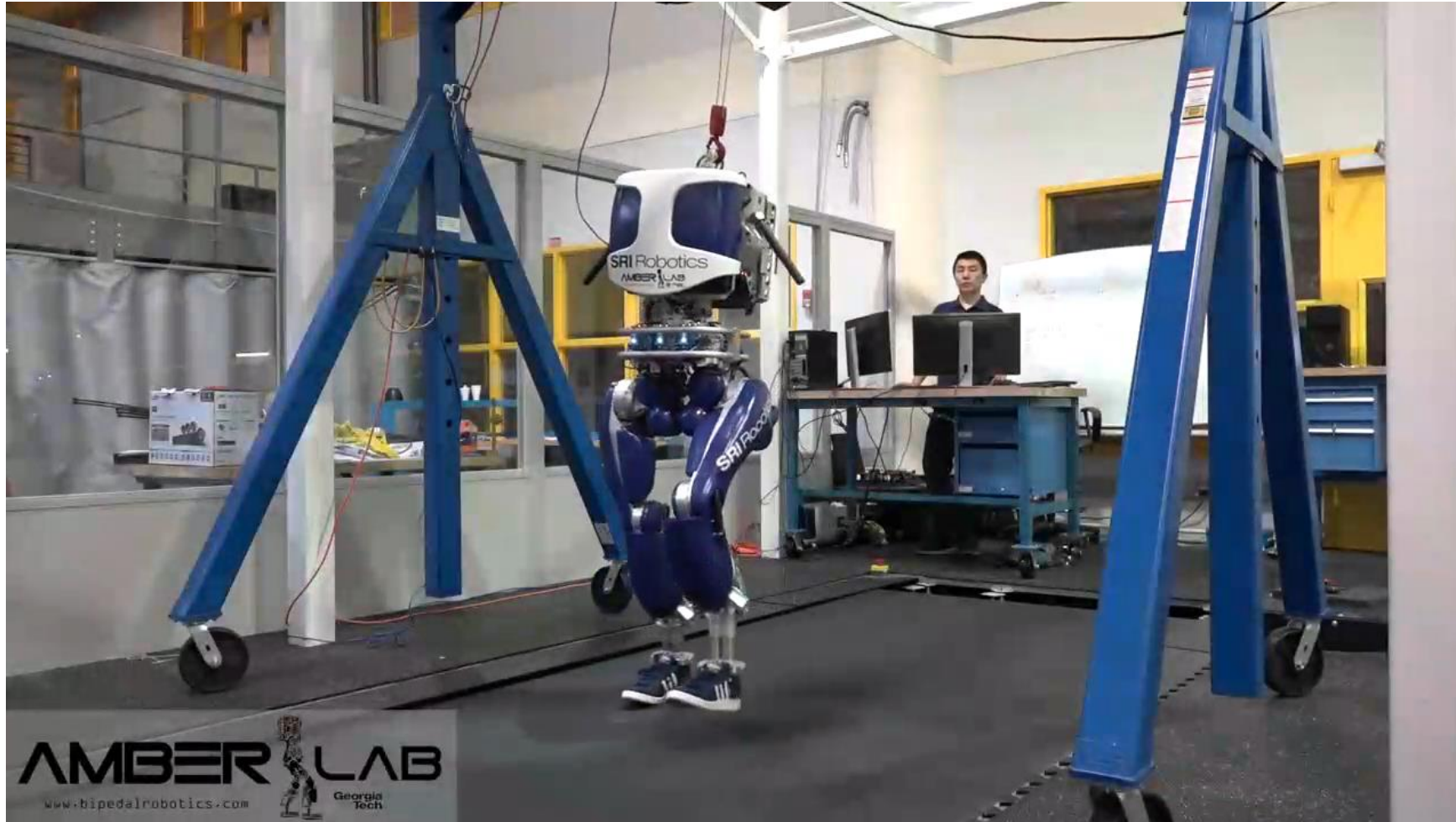
J. Reher, et al., Algorithmic foundations of realizing multi-contact locomotion on the humanoid robot DURUS

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# Stabilizing Controllers? (Not Quite)



J. Reher, et al., Algorithmic foundations of realizing multi-contact locomotion on the humanoid robot DURUS

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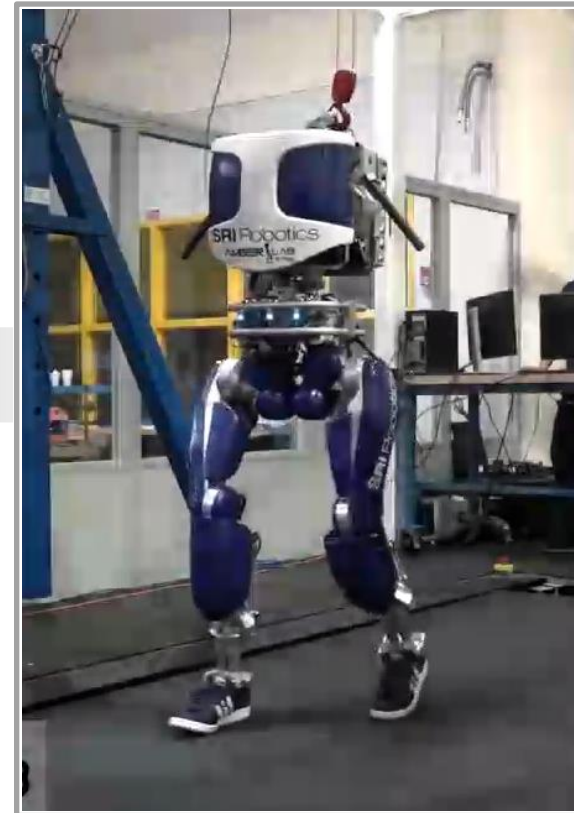
# Uncertain Robotic Dynamics

## Equations of Motion

$$\mathbf{D}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\mathbf{C}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \mathbf{G}(\mathbf{q})}_{\mathbf{H}(\mathbf{q}, \dot{\mathbf{q}})} = \mathbf{B}\mathbf{u}$$

$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^n$$

True Dynamics



Physical Robot

# Uncertain Robotic Dynamics

## Equations of Motion

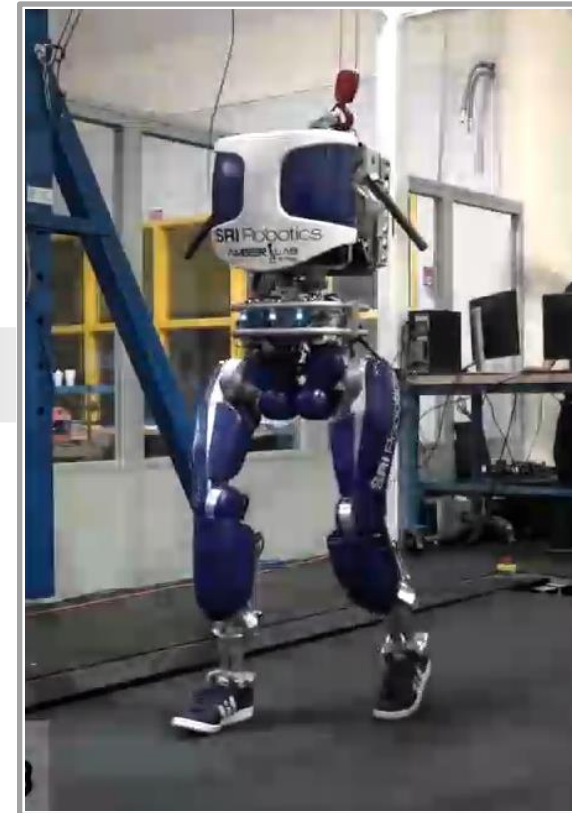
$$\mathbf{D}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\mathbf{C}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \mathbf{G}(\mathbf{q})}_{\mathbf{H}(\mathbf{q}, \dot{\mathbf{q}})} = \mathbf{B}\mathbf{u}$$

$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^n$$

## Methods

- Adaptive Control [1]
- System Identification [2]
- Machine Learning [3]
- High-gain control [4]

**True Dynamics**



**Physical Robot**

- [1] M. Krstic, et al., Nonlinear Adaptive Control Design  
[2] L. Ljung, System Identification  
[3] J. Kober, et al., Reinforcement learning in robotics: A survey  
[4] A. Ilchmann, et al., High-gain control without identification: a survey

# Uncertain Robotic Dynamics

## Equations of Motion

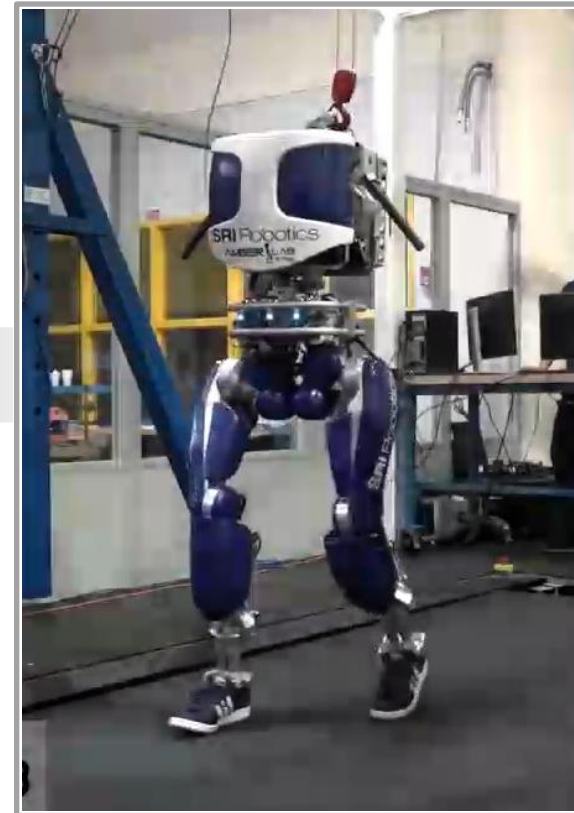
$$D(q)\ddot{q} + \underbrace{C(q, \dot{q})\dot{q} + G(q)}_{H(q, \dot{q})} = Bu$$

$$q \in Q \subseteq \mathbb{R}^n \quad u \in \mathbb{R}^n$$

## Methods

- Adaptive Control
- System Identification
- Machine Learning
- High-gain control

True Dynamics



Physical Robot

# Uncertain Robotic Dynamics

## Equations of Motion

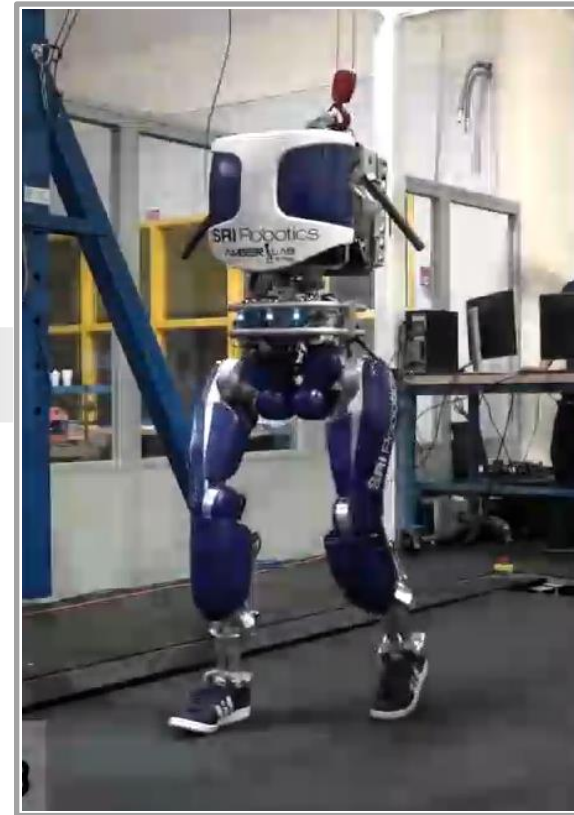
$$\mathbf{D}(\mathbf{q})\ddot{\mathbf{q}} + \underbrace{\mathbf{C}(\mathbf{q}, \dot{\mathbf{q}})\dot{\mathbf{q}} + \mathbf{G}(\mathbf{q})}_{\mathbf{H}(\mathbf{q}, \dot{\mathbf{q}})} = \mathbf{B}\mathbf{u}$$

$$\mathbf{q} \in \mathcal{Q} \subseteq \mathbb{R}^n \quad \mathbf{u} \in \mathbb{R}^n$$

## Assumptions\*

- Time Invariant
- Deterministic
- Lipschitz Continuous
- $\text{rank}(\mathbf{B}) = n$

True Dynamics



Physical Robot

\*Under-actuated requires relative degree assumption.

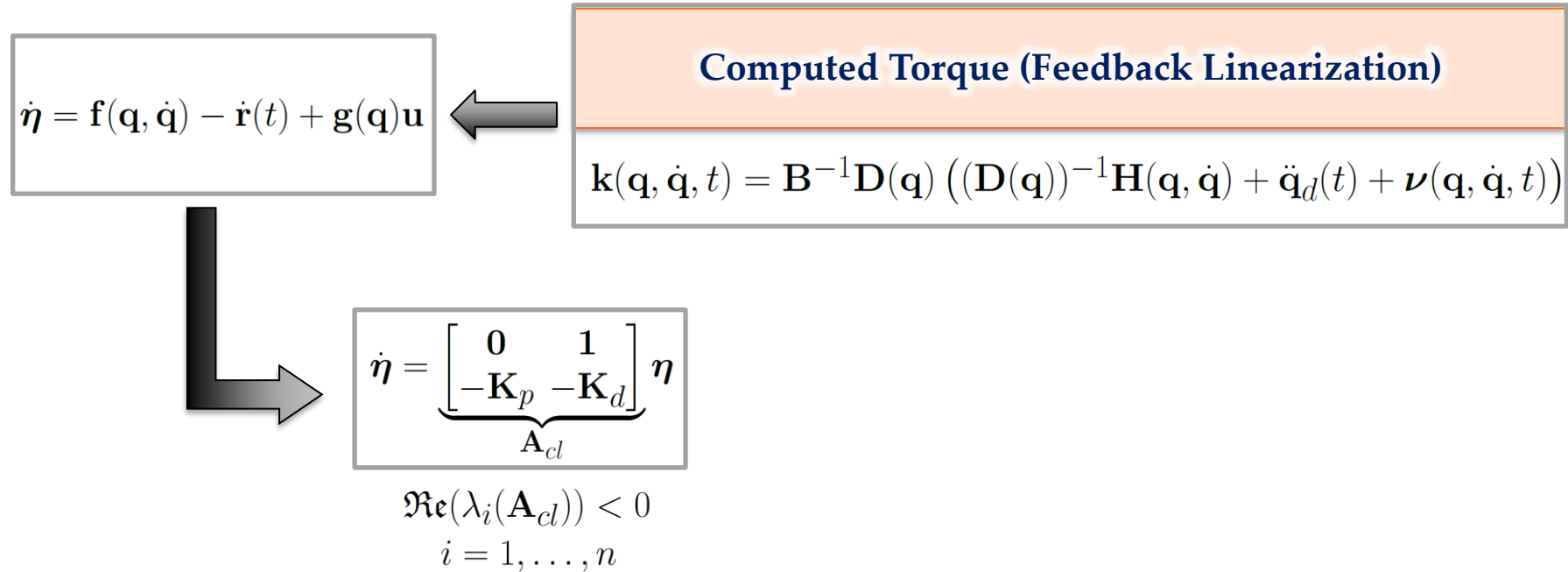
Can we use the same CLF?



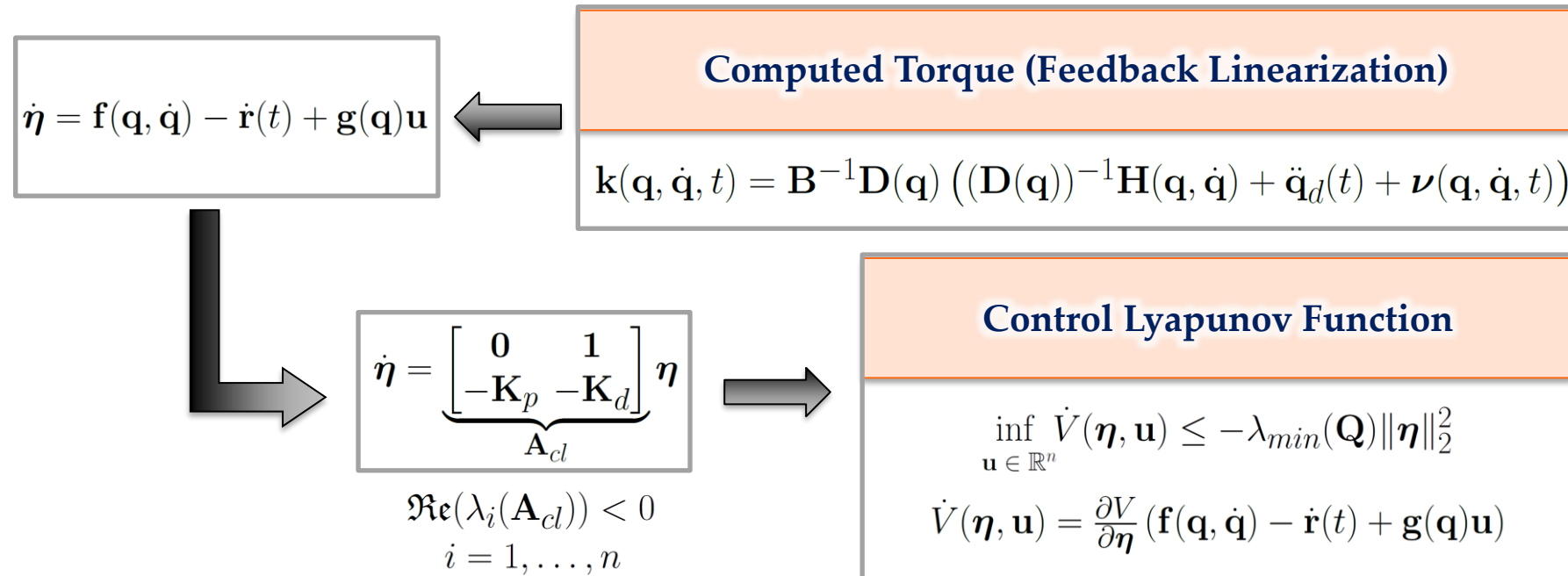
# Can we use the same CLF?

$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

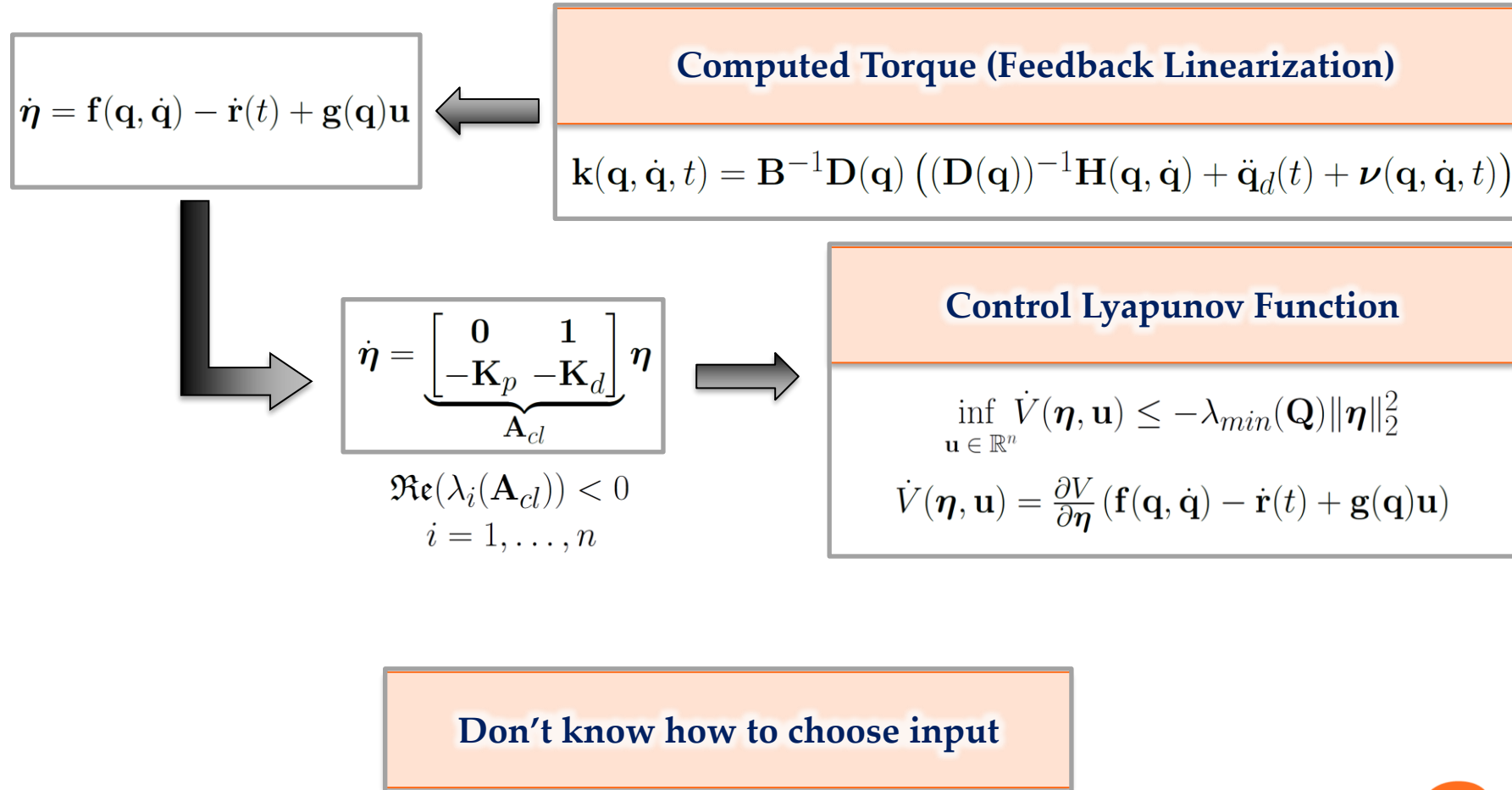
# Can we use the same CLF?



# Can we use the same CLF? (We can!)



# Can we use the same CLF? (We can!)

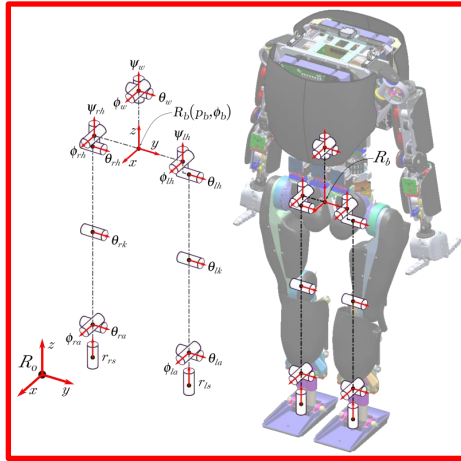


# CLF Derivative Uncertainty

$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$



# CLF Derivative Uncertainty



$$\dot{\eta} = f(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

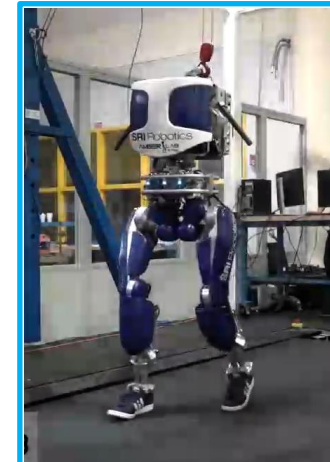
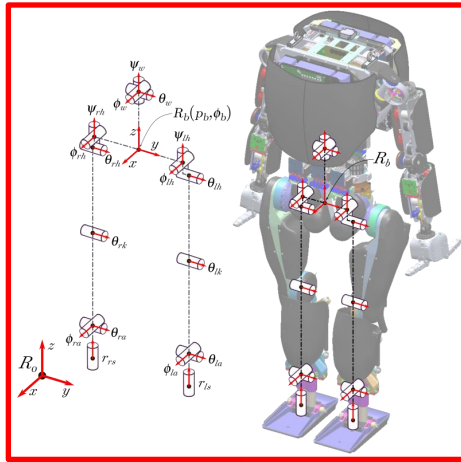


$$\pm (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})$$



$$\dot{\eta} = \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} + \underbrace{\mathbf{g}(\mathbf{q}) - \hat{\mathbf{g}}(\mathbf{q})}_{\mathbf{A}(\mathbf{q})}\mathbf{u} + \underbrace{\mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}$$

# CLF Derivative Uncertainty



$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

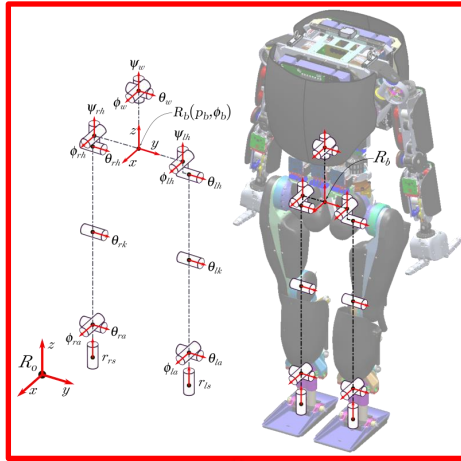
$$\pm (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})$$

$$\dot{\eta} = \underbrace{\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u}}_{\hat{\mathbf{V}}(\eta, \mathbf{u})} + \underbrace{\mathbf{g}(\mathbf{q}) - \hat{\mathbf{g}}(\mathbf{q})}_{\mathbf{A}(\mathbf{q})}\mathbf{u} + \underbrace{\mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}$$

$$\dot{V}(\eta, \mathbf{u}) = \underbrace{\frac{\partial V}{\partial \eta} (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})}_{\hat{V}(\eta, \mathbf{u})} + \underbrace{\frac{\partial V}{\partial \eta} \mathbf{A}(\mathbf{q})}_{\mathbf{a}(\eta, \mathbf{q})^\top} \mathbf{u} + \underbrace{\frac{\partial V}{\partial \eta} \mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}_{b(\eta, \mathbf{q}, \dot{\mathbf{q}})}$$

# CLF Derivative Uncertainty

Learn the error dynamics



$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

$$\pm (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})$$

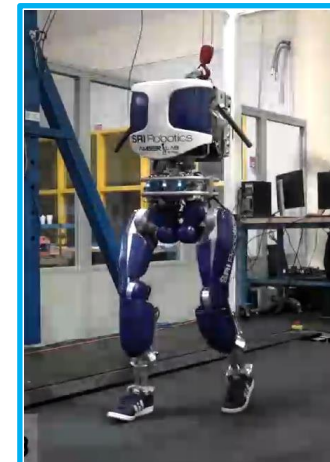
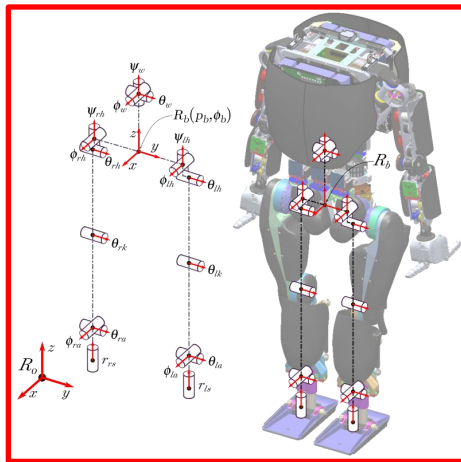
$$\dot{\eta} = \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} + \underbrace{\mathbf{g}(\mathbf{q}) - \hat{\mathbf{g}}(\mathbf{q})}_{\mathbf{A}(\mathbf{q})}\mathbf{u} + \underbrace{\mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}$$

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})}_{\hat{V}(\boldsymbol{\eta}, \mathbf{u})} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{A}(\mathbf{q})}_{\mathbf{a}(\boldsymbol{\eta}, \mathbf{q})^\top} \mathbf{u} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}})}$$



# CLF Derivative Uncertainty

Learn the residual error dynamics



$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

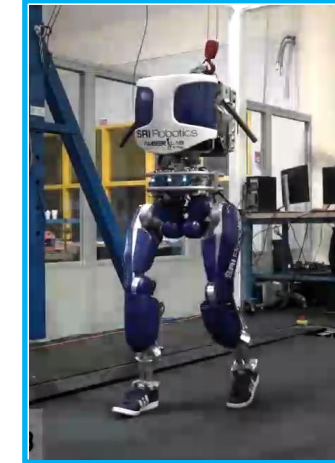
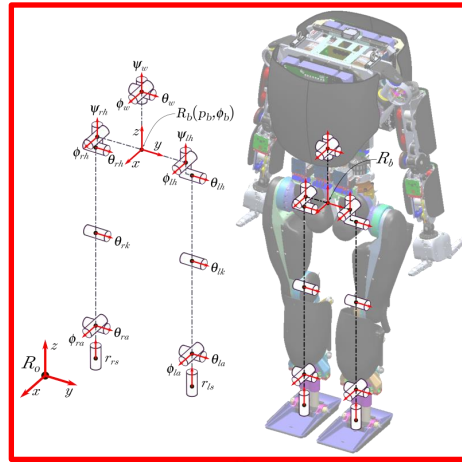
$$\pm (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})$$

$$\dot{\eta} = \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} + \underbrace{\mathbf{g}(\mathbf{q}) - \hat{\mathbf{g}}(\mathbf{q})}_{\mathbf{A}(\mathbf{q})}\mathbf{u} + \underbrace{\mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}$$

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})}_{\hat{V}(\boldsymbol{\eta}, \mathbf{u})} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{A}(\mathbf{q})}_{\mathbf{a}(\boldsymbol{\eta}, \mathbf{q})^\top} \mathbf{u} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}})}$$

# CLF Derivative Uncertainty

Learn the residual CLF dynamics



$$\dot{\eta} = \mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \mathbf{g}(\mathbf{q})\mathbf{u}$$

$$\pm (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})$$

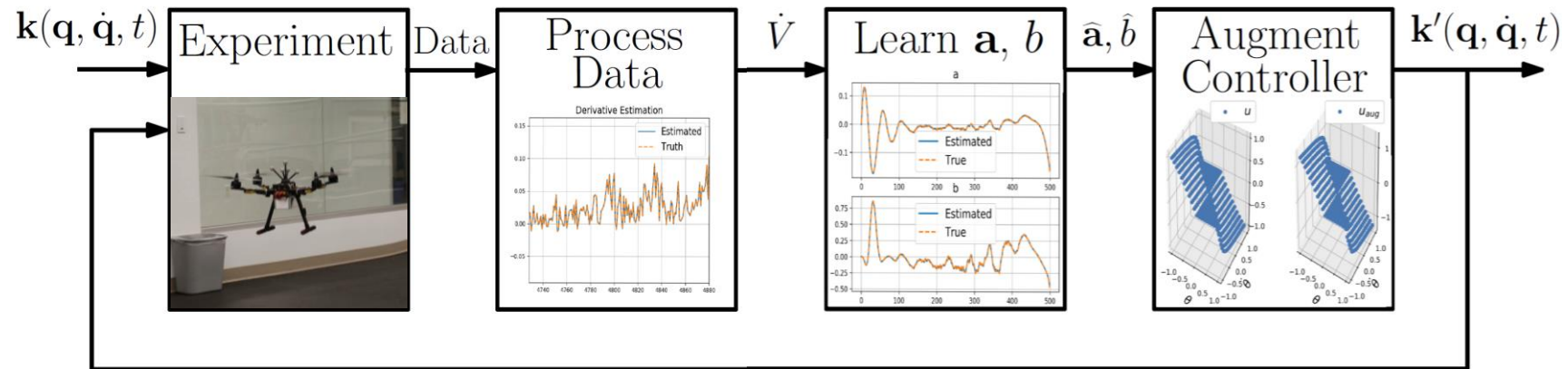
$$\dot{\eta} = \underbrace{\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u}}_{\hat{\mathbf{V}}(\eta, \mathbf{u})} + \underbrace{\mathbf{g}(\mathbf{q}) - \hat{\mathbf{g}}(\mathbf{q})}_{\mathbf{A}(\mathbf{q})}\mathbf{u} + \underbrace{\mathbf{f}(\mathbf{q}, \dot{\mathbf{q}}) - \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}$$

$$\dot{V}(\eta, \mathbf{u}) = \underbrace{\frac{\partial V}{\partial \eta} (\hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u})}_{\hat{V}(\eta, \mathbf{u})} + \underbrace{\frac{\partial V}{\partial \eta} \mathbf{A}(\mathbf{q})}_{\mathbf{a}(\eta, \mathbf{q})^\top} \mathbf{u} + \underbrace{\frac{\partial V}{\partial \eta} \mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}_{\mathbf{b}(\eta, \mathbf{q}, \dot{\mathbf{q}})}$$

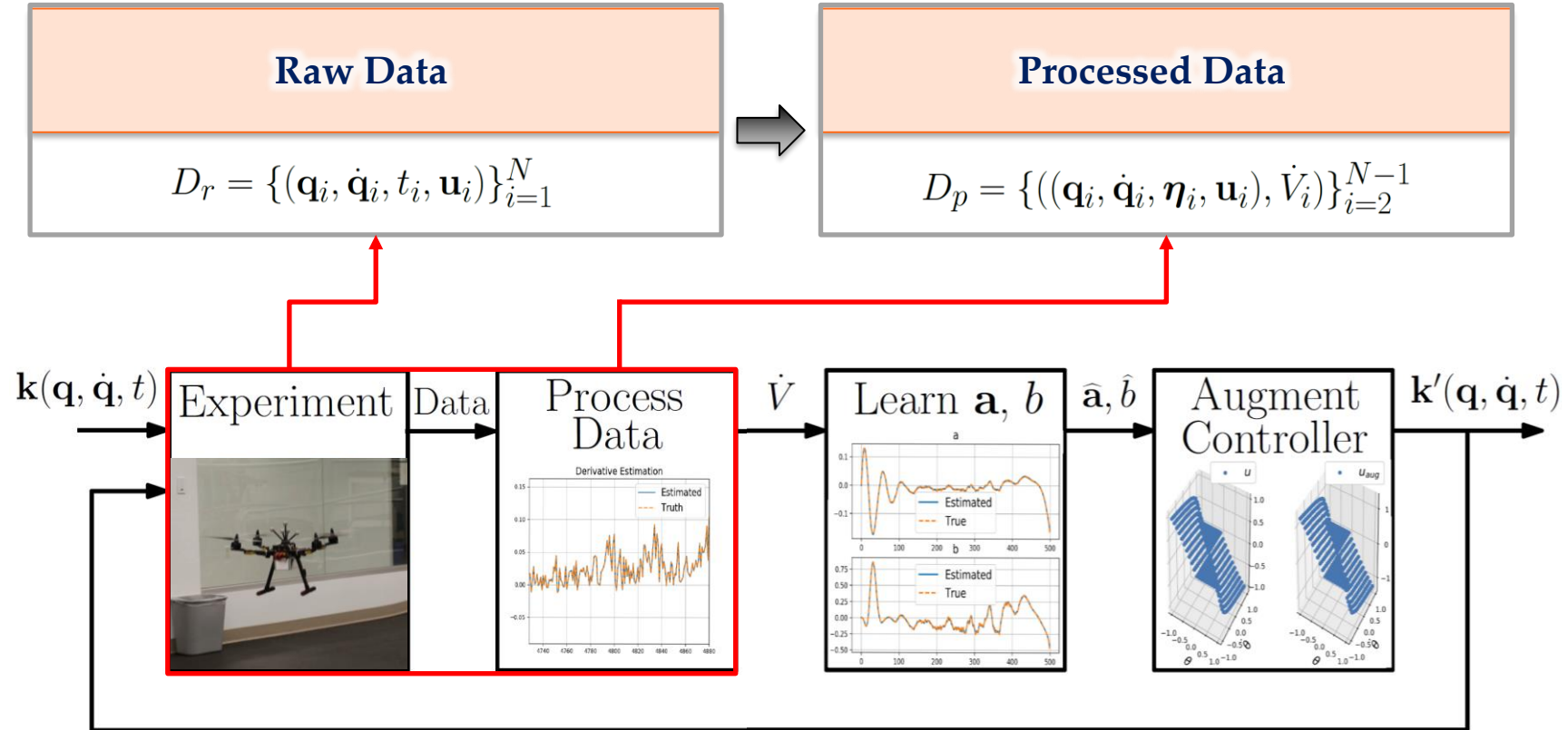
# Learning Control Lyapunov Functions

## CLF Derivative Estimator

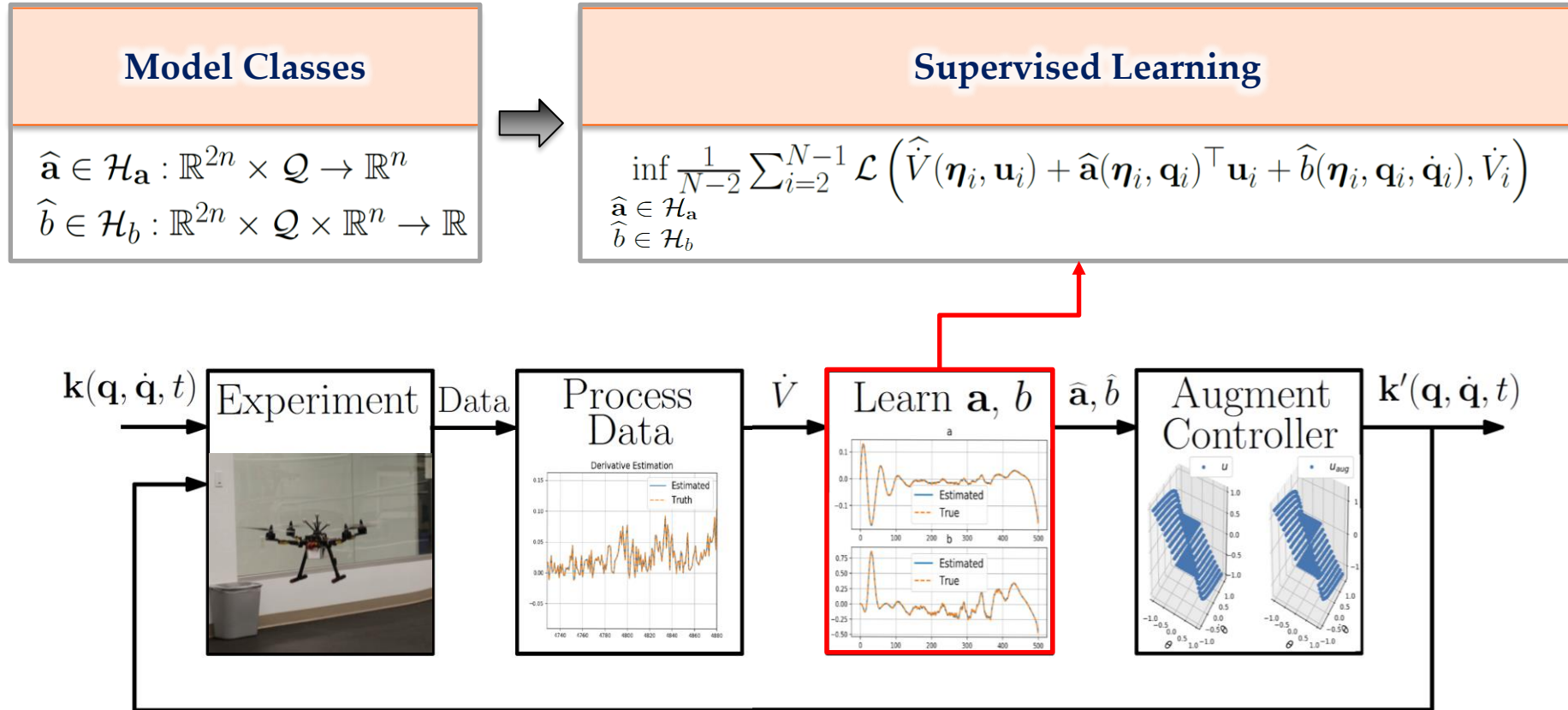
$$\dot{V}(\eta, \mathbf{u}) \approx \hat{V}(\eta, \mathbf{u}) + \hat{\mathbf{a}}(\eta, \mathbf{q})^\top \mathbf{u} + \hat{\mathbf{b}}(\eta, \mathbf{q}, \dot{\mathbf{q}})$$



# Learning Control Lyapunov Functions



# Learning Control Lyapunov Functions

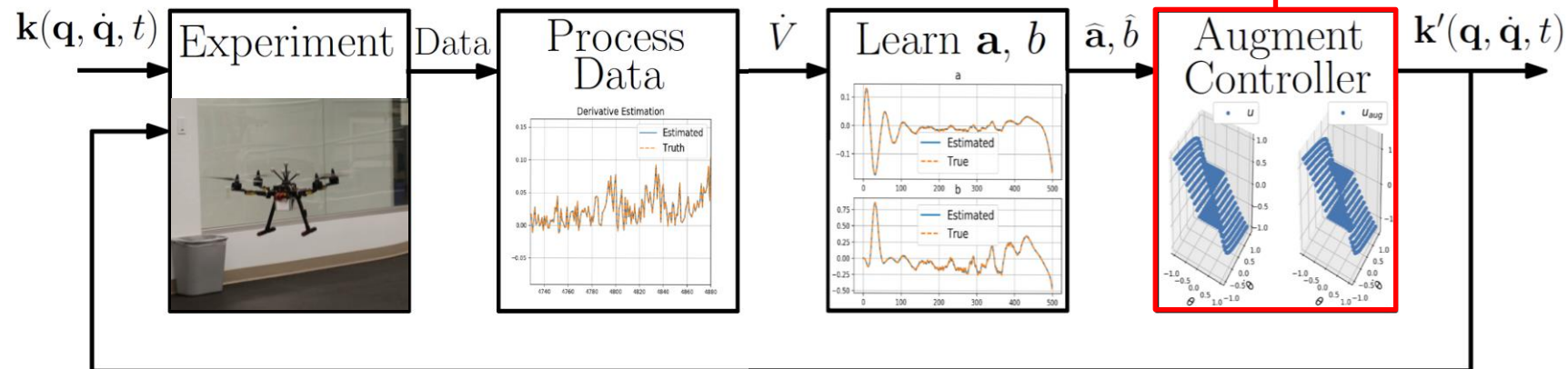


# Learning Control Lyapunov Functions

## Learning-Augmented Controller

$$\mathbf{k}'(\mathbf{q}, \dot{\mathbf{q}}, t) = \underset{\mathbf{u}' \in \mathbb{R}^n}{\operatorname{argmin}} \|\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) + \mathbf{u}'\|_2^2$$

$$\text{s.t. } \hat{V}(\boldsymbol{\eta}, \mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) + \mathbf{u}') + \hat{\mathbf{a}}(\boldsymbol{\eta}, \mathbf{q})^\top (\mathbf{k}(\mathbf{q}, \dot{\mathbf{q}}, t) + \mathbf{u}') + b(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}) \leq -\lambda_{\min}(\mathbf{Q}) \|\boldsymbol{\eta}\|_2^2$$



# Episodic Learning

---

**Algorithm 1** Dataset Aggregation for Control Lyapunov Functions (DaCLyF)

---

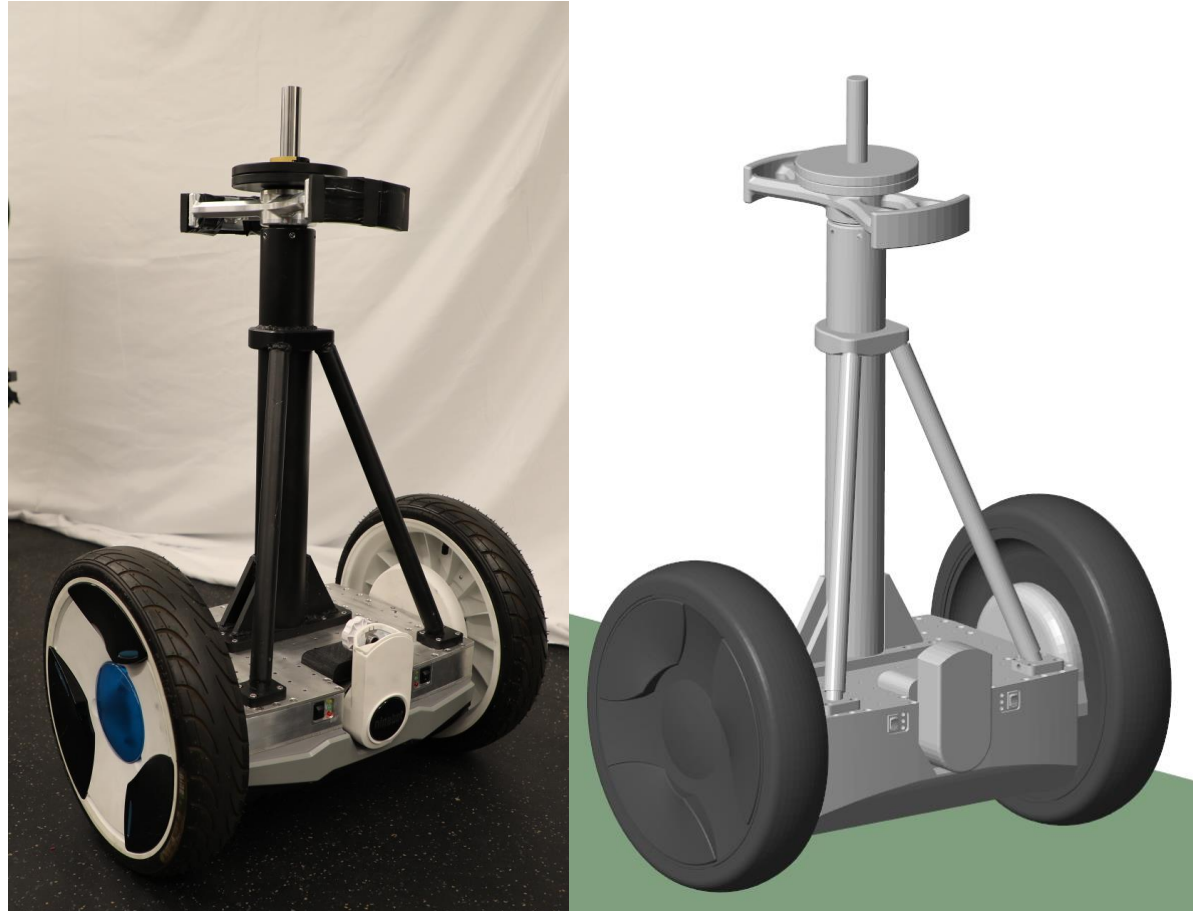
**Require:** Control Lyapunov Function  $V$ , derivative estimate  $\hat{V}_0$ , model classes  $\mathcal{H}_a$  and  $\mathcal{H}_b$ , loss function  $\mathcal{L}$ , set of initial configurations  $\mathcal{Q}_0$ , nominal state-feedback controller  $\mathbf{k}_0$ , number of experiments  $T$ , sequence of trust coefficients  $0 \leq w_1 \leq \dots \leq w_T \leq 1$

```
 $D = \emptyset$  ▷ Initialize data set  
for  $k = 1, \dots, T$  do  
   $(\mathbf{q}_0, \mathbf{0}) \leftarrow \text{sample}(\mathcal{Q}_0 \times \{\mathbf{0}\})$  ▷ Get initial condition  
   $D_k \leftarrow \text{experiment}((\mathbf{q}_0, \mathbf{0}), \mathbf{k}_{k-1})$  ▷ Run experiment  
   $D \leftarrow D \cup D_k$  ▷ Aggregate data set  
   $\hat{\mathbf{a}}, \hat{b} \leftarrow \text{ERM}(\mathcal{H}_a, \mathcal{H}_b, \mathcal{L}, D, \hat{V}_0)$  ▷ Fit estimators  
   $\hat{V}_k \leftarrow \hat{V}_0 + \hat{\mathbf{a}}^\top \mathbf{u} + \hat{b}$  ▷ Update derivative estimator  
   $\mathbf{k}_k \leftarrow \mathbf{k}_0 + w_k \cdot \text{augment}(\mathbf{k}_0, \hat{V}_k)$  ▷ Update controller  
end for  
return  $\hat{V}_T, \mathbf{u}_T$ 
```

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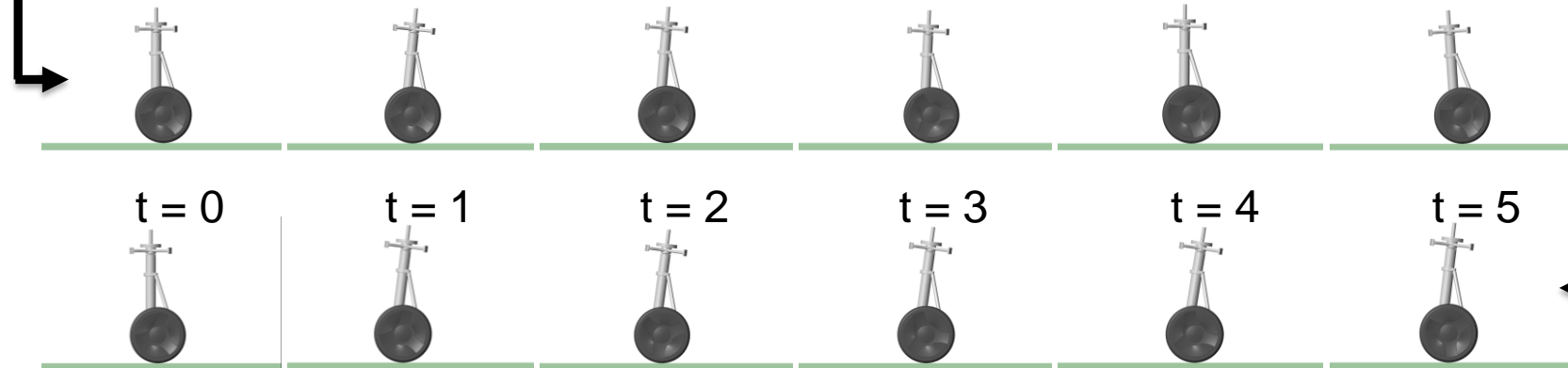
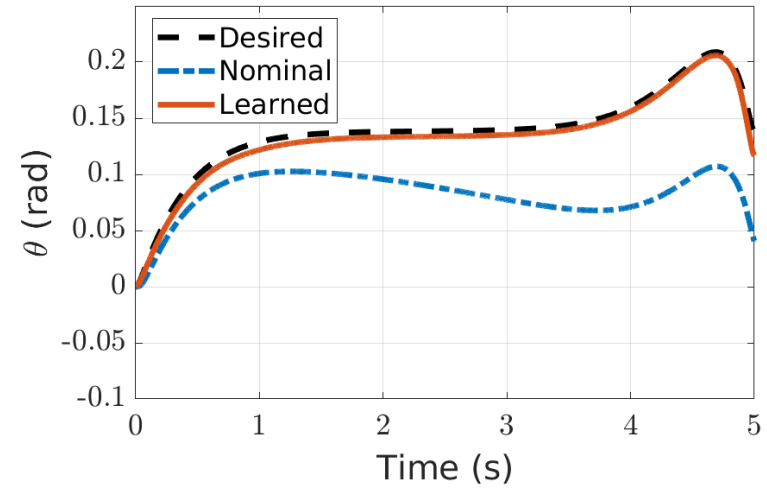
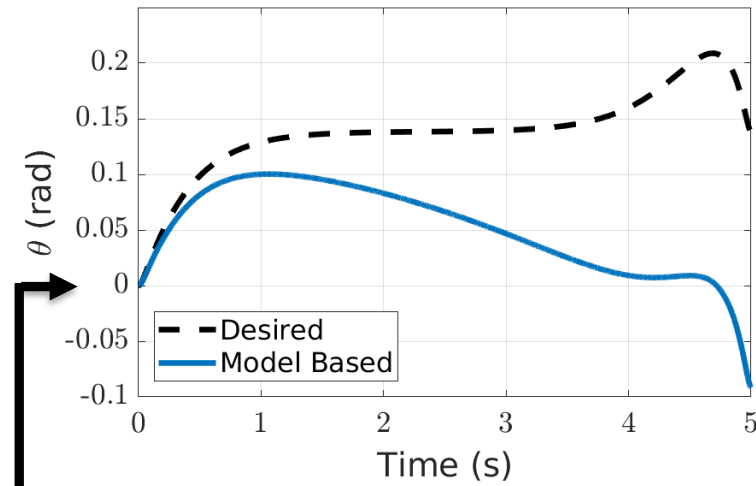


# Segway System





# Segway Simulation



**Dataset Aggregation  
for  
Control Lyapunov Functions  
Segway Simulation**

**(additional PD stabilization  
upright, x1.5 Speed)**

# Future Work

- Compare learning at different levels of dynamics
  - Evaluate low-dimensional learning against lifted methods (RKHS, Koopman Operators)
  - Explore theoretical/empirical implications of low-dimensional learning on sample-complexity
- Implement episodic learning framework on Segway hardware
  - Understand sensitivity of algorithm to noise / filtering
  - Certify validity of assumptions on dynamic uncertainty
- Study convergence of models in episodic framework
  - Understand need for structured exploration in data acquisition
  - Develop trust coefficients for estimators across episodes

**Thank You!**

**Episodic Learning with Control Lyapunov Functions for  
Uncertain Robotic Systems**

Andrew Taylor   Victor Dorobantu   Hoang Le  
Yisong Yue   Aaron D. Ames

**Caltech**

Andrew J. Taylor

# Projection -to-State-Stability (PSS)

- Appearing at CDC 2019:

$$\dot{V}(\boldsymbol{\eta}, \mathbf{u}) = \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \left( \hat{\mathbf{f}}(\mathbf{q}, \dot{\mathbf{q}}) - \dot{\mathbf{r}}(t) + \hat{\mathbf{g}}(\mathbf{q})\mathbf{u} \right)}_{\hat{V}(\boldsymbol{\eta}, \mathbf{u})} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{A}(\mathbf{q}) \mathbf{u}}_{\mathbf{a}(\boldsymbol{\eta}, \mathbf{q})^\top} + \underbrace{\frac{\partial V}{\partial \boldsymbol{\eta}} \mathbf{b}(\mathbf{q}, \dot{\mathbf{q}})}_{b(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}})}$$



**Supervised Learning**

$$\begin{aligned} \dot{V}(\boldsymbol{\eta}, \mathbf{u}) &= \hat{V}(\boldsymbol{\eta}, \mathbf{u}) + \hat{\mathbf{a}}(\boldsymbol{\eta}, \mathbf{q})^\top \mathbf{u} + \hat{b}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}) \\ &\quad + \underbrace{(\mathbf{a}(\boldsymbol{\eta}, \mathbf{q}) - \hat{\mathbf{a}}(\boldsymbol{\eta}, \mathbf{q}))^\top \mathbf{u} + b(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}) - \hat{b}(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}})}_{\delta(\boldsymbol{\eta}, \mathbf{q}, \dot{\mathbf{q}}, \mathbf{u})} \end{aligned}$$



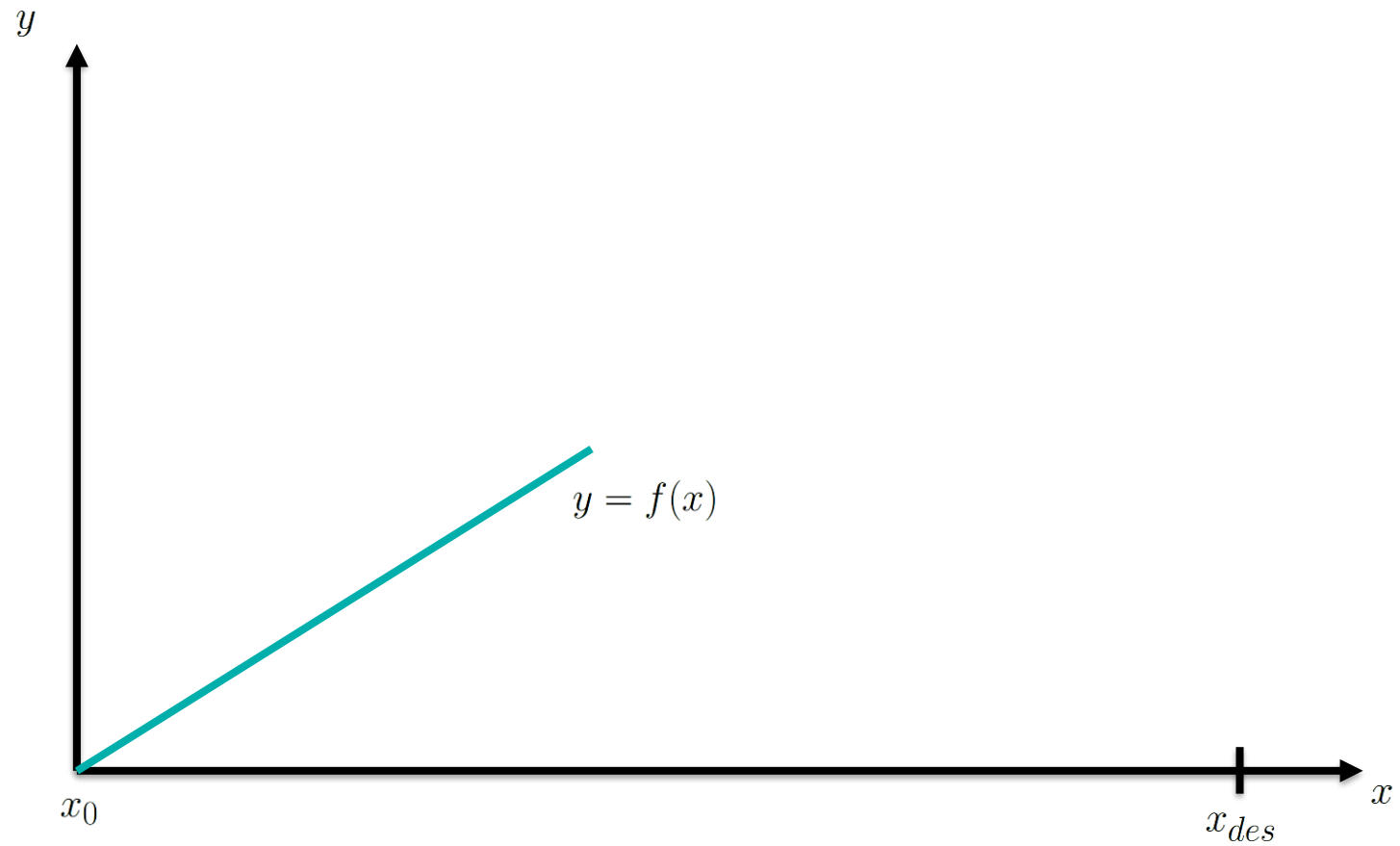
**PSS**

$$\|\boldsymbol{\eta}(t)\| \leq \beta(\|\boldsymbol{\eta}(0)\|, t) + \gamma \left( \sup_{\tau \geq 0} \|\delta(\tau)\| \right)$$

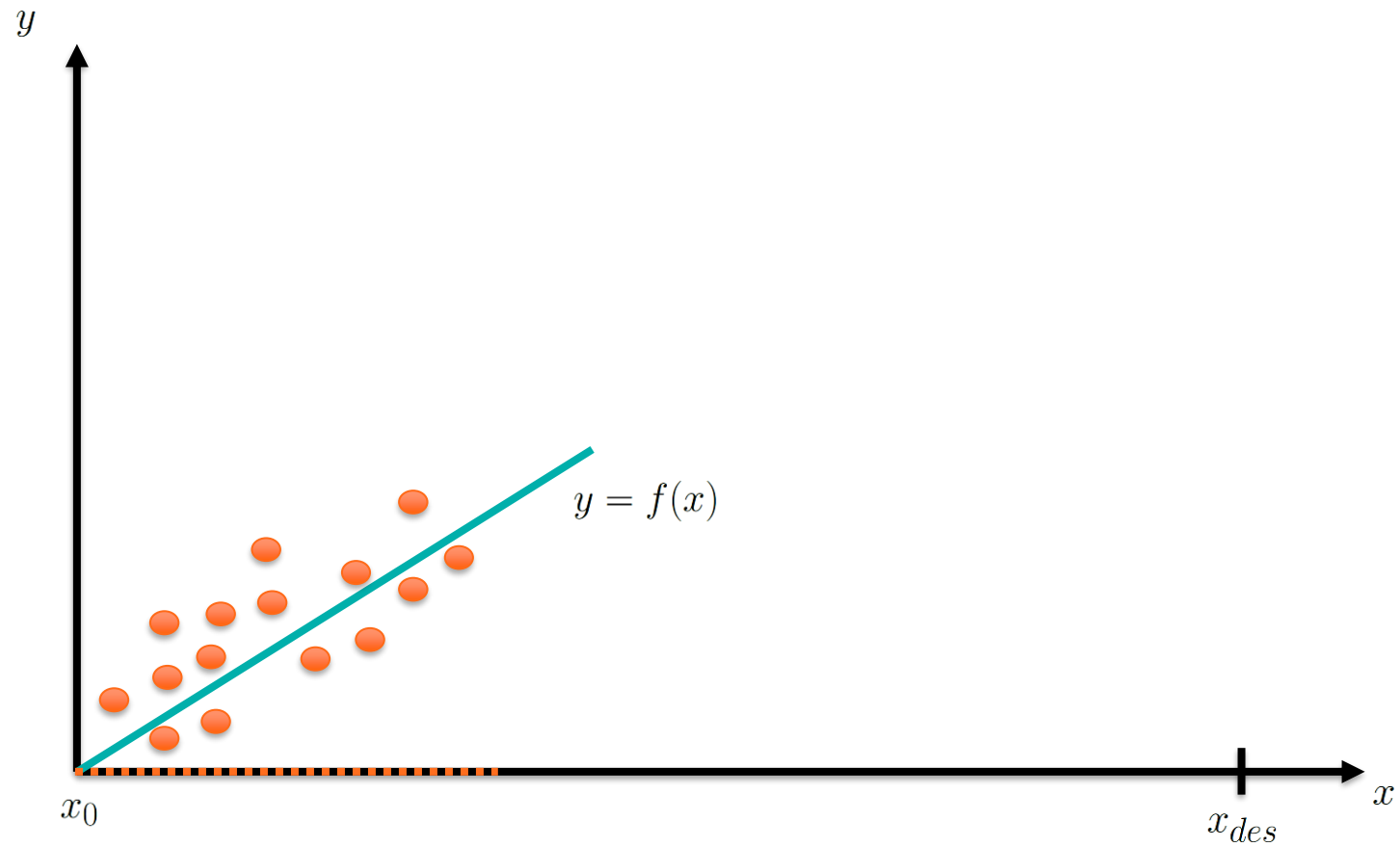
# Covariate Shift



# Covariate Shift

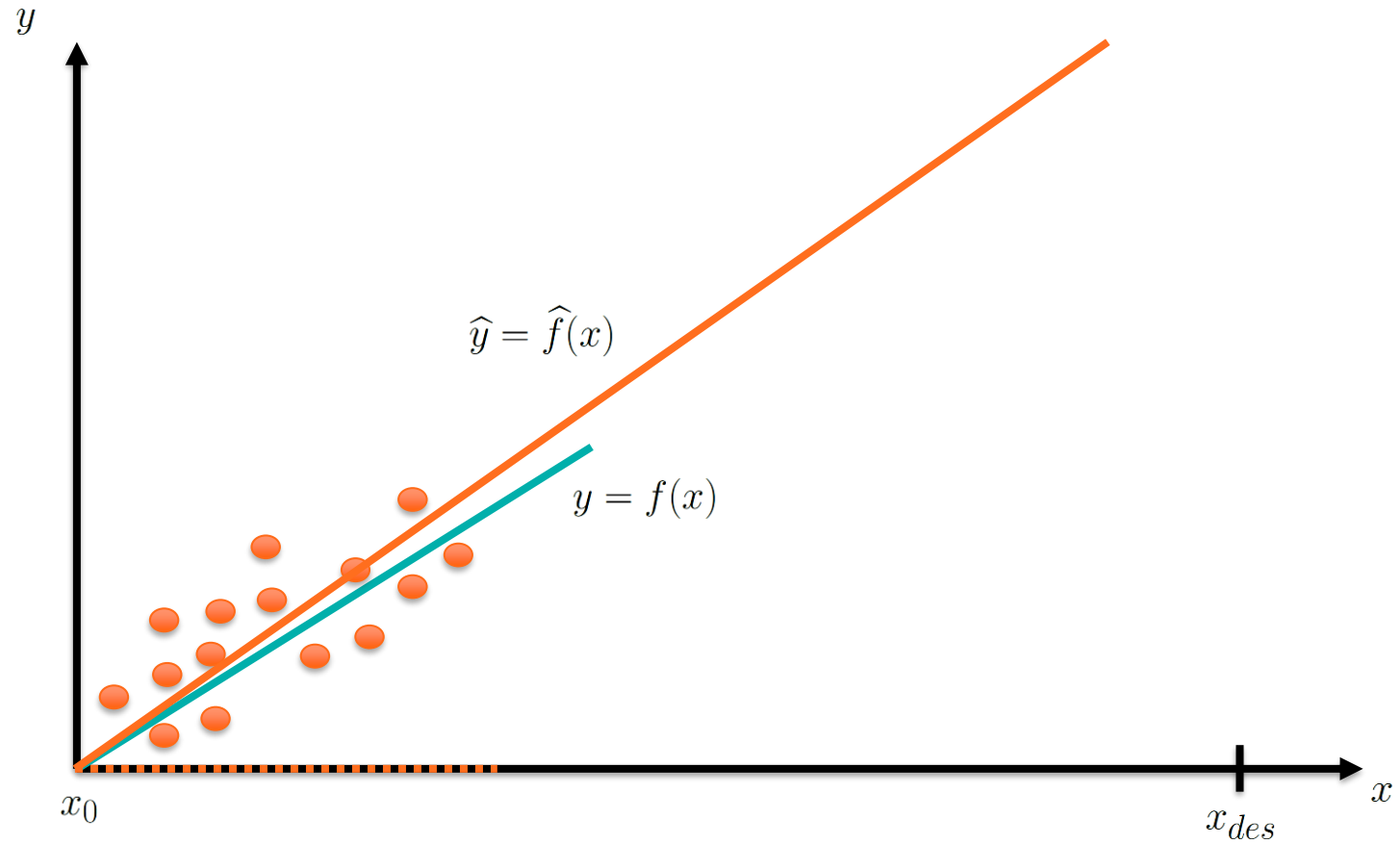


# Covariate Shift

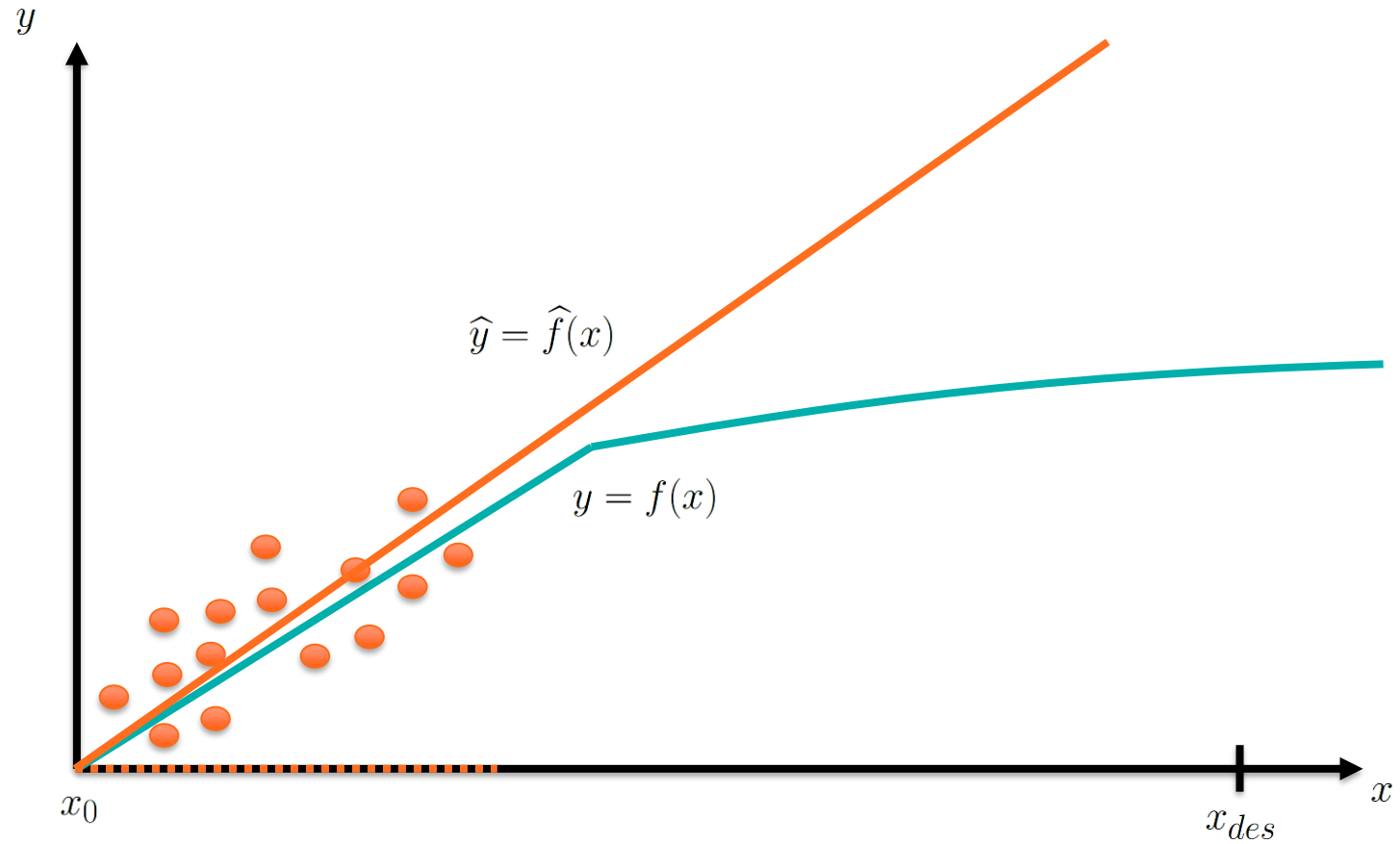




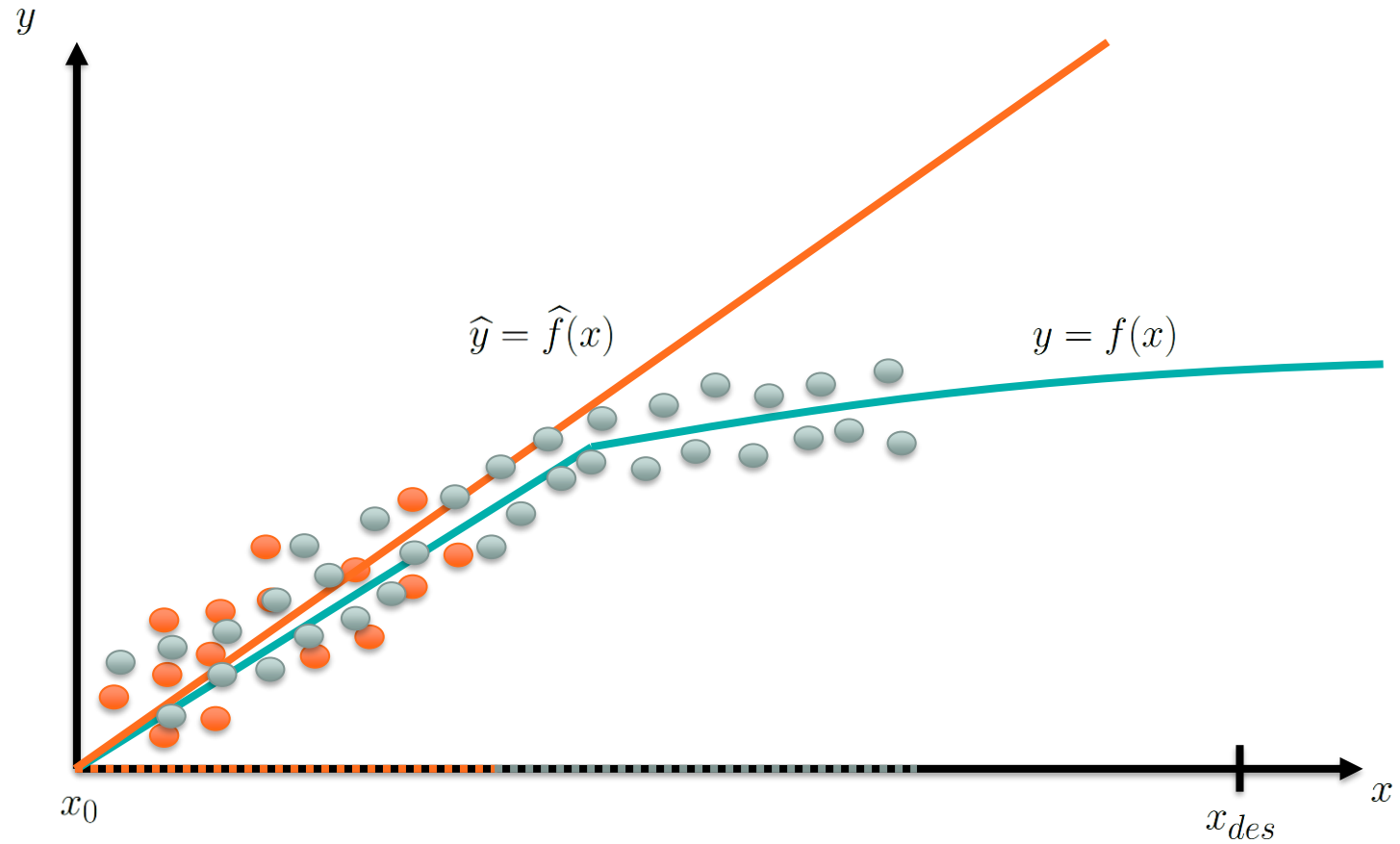
# Covariate Shift



# Covariate Shift



# Covariate Shift



# Covariate Shift

