Guaranteed viability kernel enclosure

SWIM 2015

Dominique Monnet, Luc Jaulin, Jordan Ninin

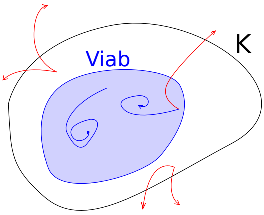
LAB-STICC / ENSTA-Bretagne

What is viability?

System $\mathcal{S}$ defined by:

$$\dot{\mathbf{x}} = f(\mathbf{x}, \mathbf{u}),$$
$$f : \mathbb{R}^n \times \mathbb{U} \to \mathbb{R}^n$$

A state $\mathbf{x}$ is viable if at least one evolution of $\mathcal{S}$ from $\mathbf{x}$ can stay indefinitely in a set of constraint $\mathbb{K}$.
The viability kernel of $\mathbb{K}$ under $\mathcal{S}$ noted $Viab_{\mathcal{S}}(\mathbb{K})$ is the set that contains every viable state.



Why viability?

Example: management of renewable resources, economics, robotics,...
Is it possible to avoid the wall?

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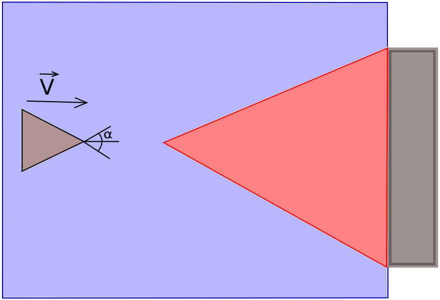
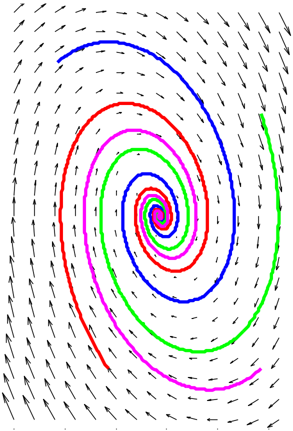


Plan

1. Attraction domains
2. Capture basin
3. Example
4. Conclusion

Attraction domain of a system

Attraction domains of $\mathcal{S}$ are interesting for viability, if they are located in $\mathbb{K}$.

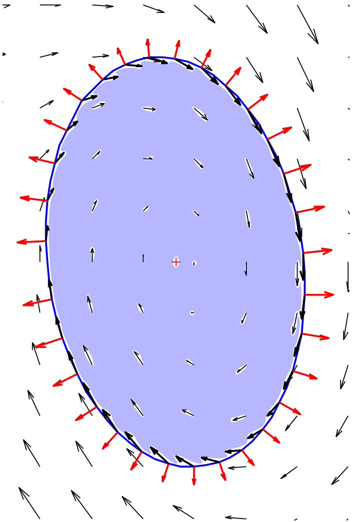


Theorem on viability

Theorem

Let a dynamical system $\dot{\mathbf{x}} = f(\mathbf{x}, \mathbf{u})$, $\mathbb{U}$ *the set of possible control and* $\mathbb{K}$ *a closed subset of* $\mathbb{R}^n$.
Let $L \in \mathcal{C}^1(\mathbb{K}, \mathbb{R})$, *and* $\mathbb{B}_L(r) = \{\mathbf{x} \in \mathbb{R}^n | L(\mathbf{x}) \leq r\}$, *with* $r \in \mathbb{R}^+$.
If $\mathbb{B}_L(r) \subseteq \mathbb{K}$ *and* $\forall \mathbf{x} \in \mathbb{B}_L(r), \exists \mathbf{u} \in \mathbb{U}$ *such as* $\langle f(\mathbf{x}, \mathbf{u}), \nabla L(x) \rangle \leq 0$,
then $\mathbb{B}_L(r)$ *is viable in* $\mathbb{K}$.

Illustration of the theorem



Lyapunov function

Definition

A function $L : \mathbb{R}^n \rightarrow \mathbb{R}$ is said to be of Lyapunov for the dynamical system $\dot{\mathbf{x}} = f(\mathbf{x})$ if:

1. $L(\mathbf{0}) = 0$.
2. $\forall \mathbf{x} \in \mathbb{N}, L(\mathbf{x}) \geq 0$.
3. $\forall \mathbf{x} \in \mathbb{N}, \langle f(x), \nabla L(x) \rangle \leq 0$.

Where $\mathbb{N}$ is a subset of $\mathbb{R}^n$ and $\mathbf{0} \in \mathbb{N}$.

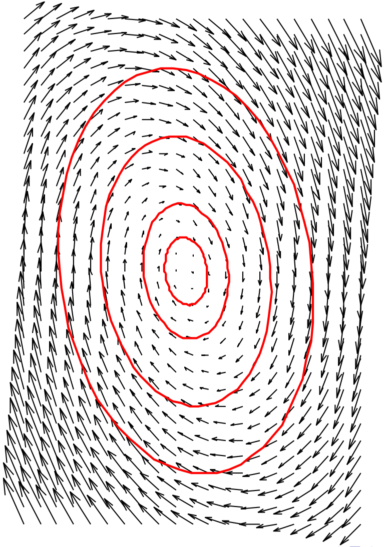
How to find a lyapunov function

We choose a particular control $\mathbf{u} \in \mathbb{U}$. $\mathcal{S}_{\mathbf{u}}$: $\dot{\mathbf{x}} = f(\mathbf{x}, \mathbf{u})$ is an autonomous system.
$\mathbf{x}^*$ an equilibrium point of $\mathcal{S}_{\mathbf{u}} \iff f(\mathbf{x}^*, \mathbf{u}) = \mathbf{0}$.

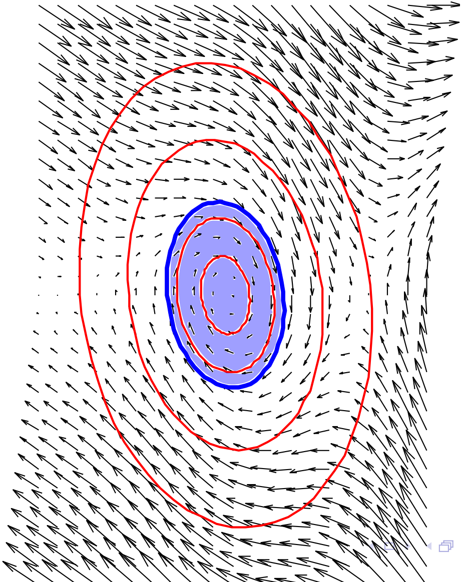
- Linearize $\mathcal{S}_{\mathbf{u}}$ around $\mathbf{x}^*$, we get $\mathcal{S}_{\mathbf{u}}^{\mathbf{x}^*}$ defined by $\dot{\tilde{x}} = A\tilde{\mathbf{x}}, \tilde{\mathbf{x}} = \mathbf{x} - \mathbf{x}^*$
- solve $A^T P + PA = -I$, where P is the unknown amount
- check whether P is positive definite
- If P is positive definite, then $\frac{1}{2}\tilde{\mathbf{x}}^T P \tilde{\mathbf{x}}$ is a Lyapunov function for the linear system, and $\mathbf{x}^*$ is stable.

If we do not find a Lyapunov function for $\mathcal{S}_{\mathbf{u}}^{\mathbf{x}^*}$, we compute the linear system $\mathcal{S}_{ctrl}$ for which $\mathbf{x}^*$ is a stable equilibrium point.

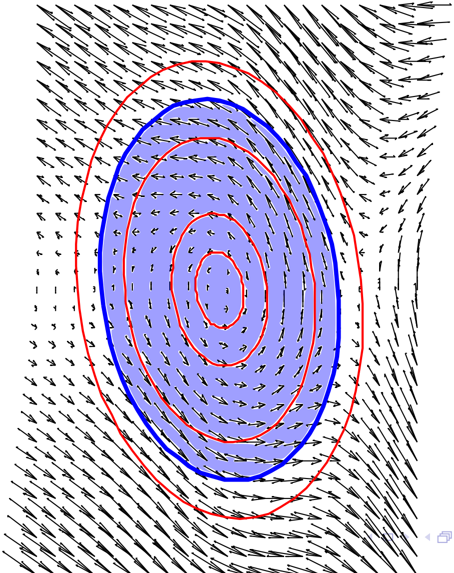
Lyapunov function and linearized system $\mathcal{S}_{\mathbf{u}}^{\mathbf{x}^*}$



Lyapunov function and autonomous system $\mathcal{S}_{\mathbf{u}}$



Lyapunov function and system $\mathcal{S}$



Viable set characterization algorithm

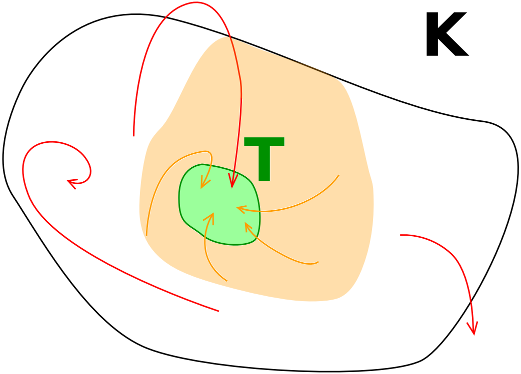
- Choose a control $\mathbf{u} \in \mathbb{U}$
- Find $\mathbf{x}^* \in \mathbb{K}$
- Linearize $\mathcal{S}_{\mathbf{u}}$ around $\mathbf{x}^*$.
- Try fo find a Lyapunov function of $\mathcal{S}_{\mathbf{u}}^{\mathbf{x}^*}$
- If no function found, compute $\mathcal{S}_{ctrl}$
- Try to find a Lyapunov function for $\mathcal{S}_{ctrl}$
- Find $r \in \mathbb{R}^+$ such as conditions of the theorem are met

$\mathbb{E}$ is the union of viable sets found around equilibrium points of $\mathcal{S}$ in $\mathbb{K}$.

Plan

Capture basin problem

The capture basin of a set $\mathbb{T} \subset \mathbb{K}$ viable in $\mathbb{K}$ noted $Capt_S(\mathbb{K}, \mathbb{T})$ is composed of every states $\mathbf{x}$ such as $\mathcal{S}$ can reach $\mathbb{T}$ from $\mathbf{x}$ in a finite time without leaving $\mathbb{K}$.



Theorem on the viability of a capture basin

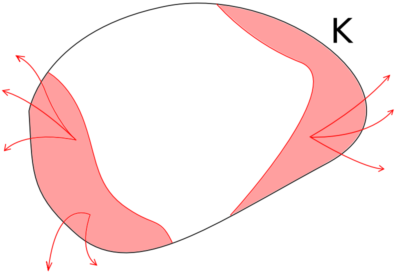
Theorem

Let $\mathcal{S}$ a dynamical system, $\mathbb{K}$ a closed subset of the state space of $\mathcal{S}$ and $\mathbb{T} \subset \mathbb{K}$.
If $\mathbb{T}$ is viable in $\mathbb{K}$,
then $Capt_S(\mathbb{K}, \mathbb{T})$ is viable in $\mathbb{K}$.

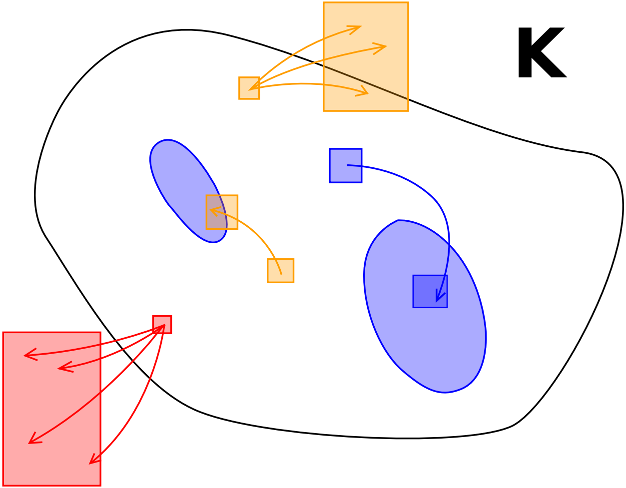
The set $\mathbb{V}_{in} = \mathbb{T} \cup Capt_S(\mathbb{K}, \mathbb{T})$ is an under approximation of $Viab_S(\mathbb{K})$.

Over approximation of the viability kernel

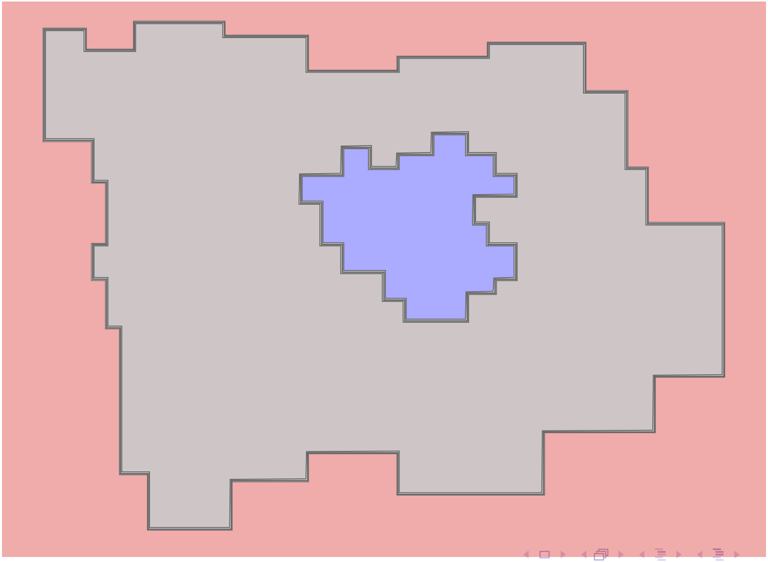
- We try to find an over approximation of $Viab_{\mathcal{S}}(\mathbb{K})$ to get an enclosure of $Viab_{\mathcal{S}}(\mathbb{K})$.
- If $\forall \mathbf{u} \in \mathbb{U}$, $\mathcal{S}$ cannot stay in $\mathbb{K}$ from a state $\mathbf{x} \in \mathbb{K}$, then $\mathbf{x} \notin Viab_{\mathcal{S}}(\mathbb{K})$.



Guaranteed integration of a box [Chaputot, 2015]



Under approximation algorithm



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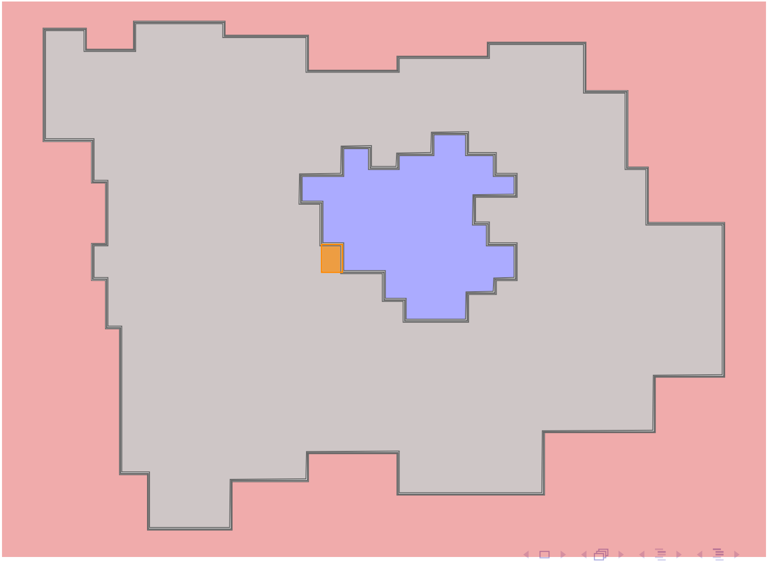
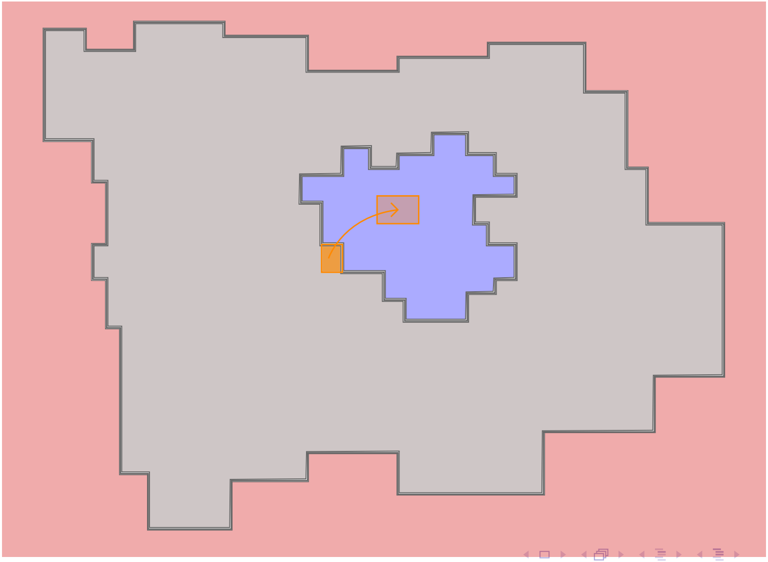


Under approximation algorithm



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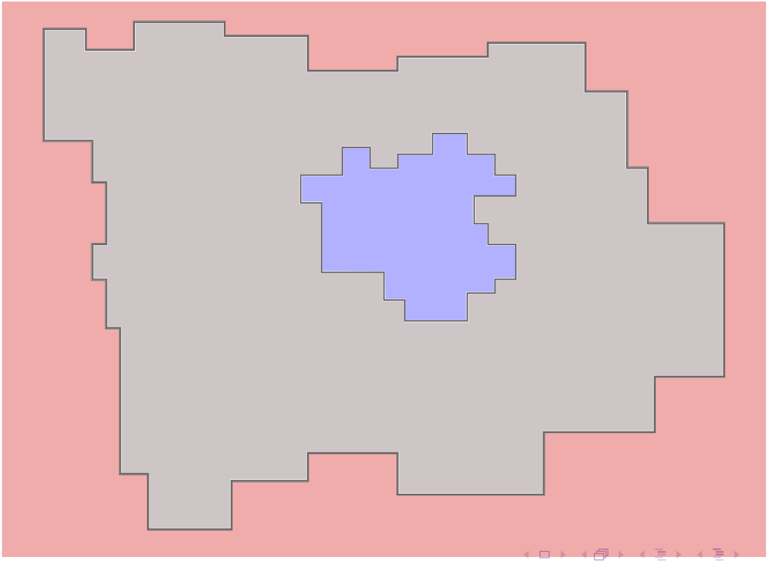

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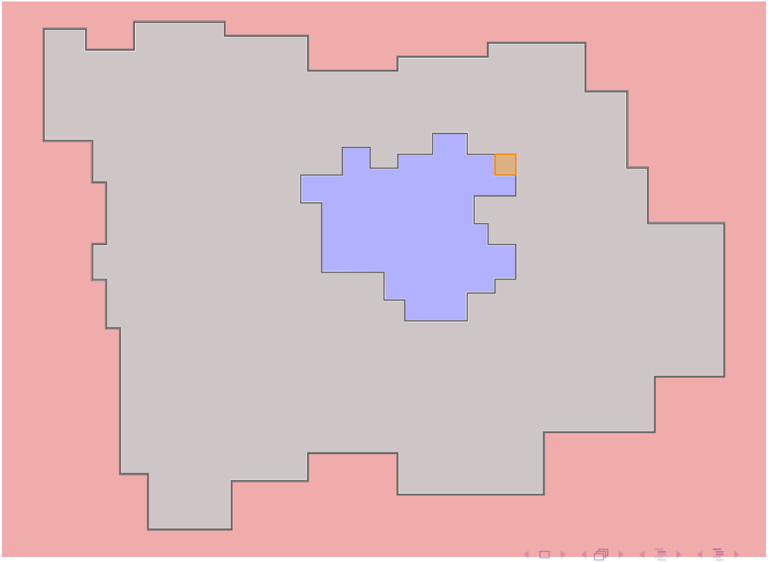

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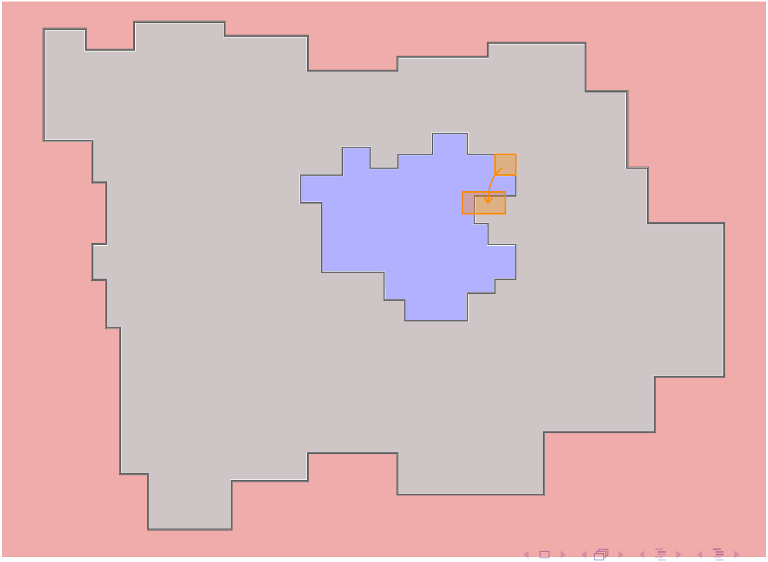

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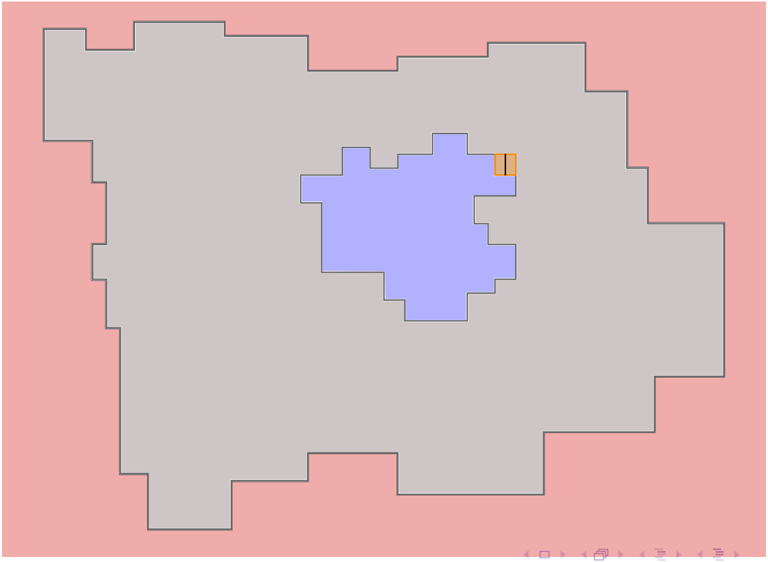

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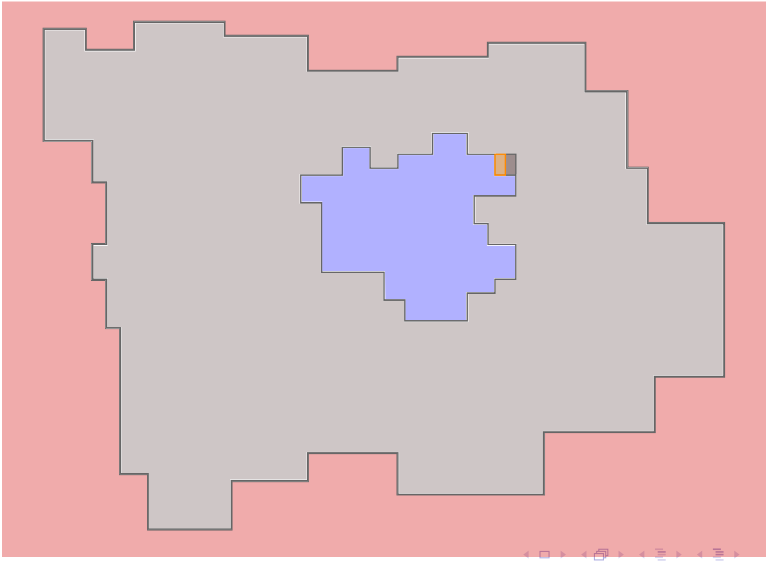

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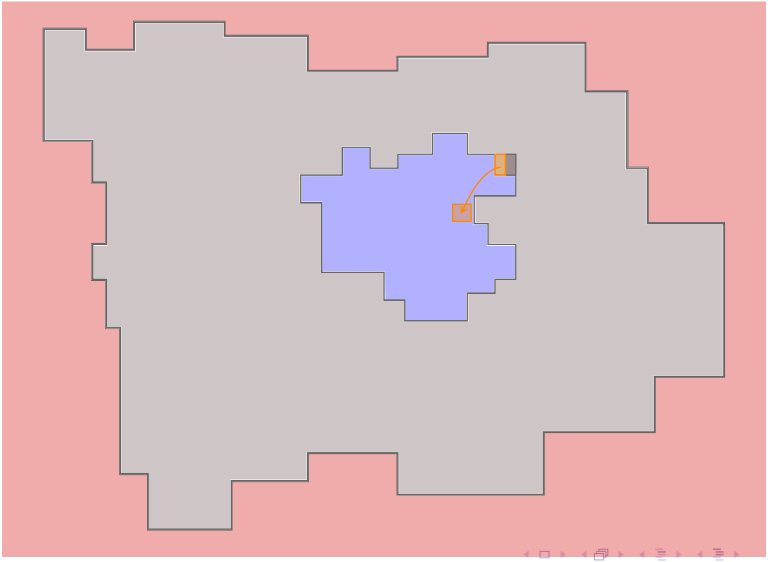

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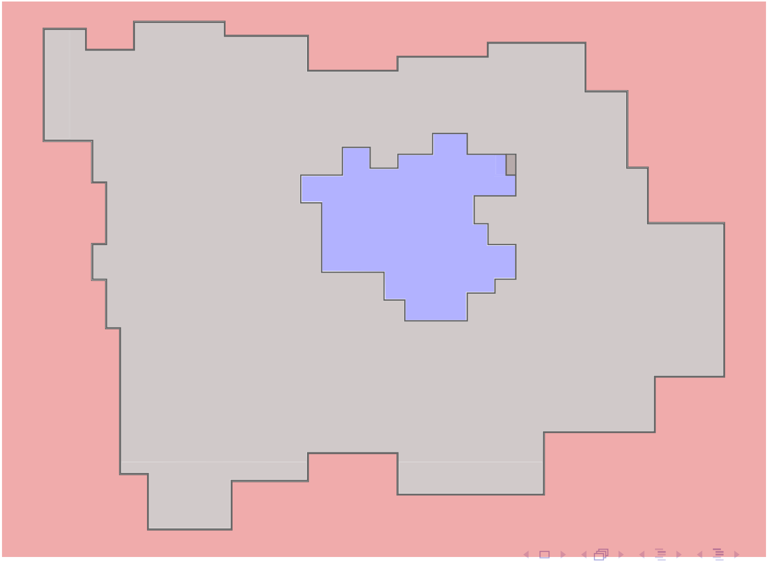

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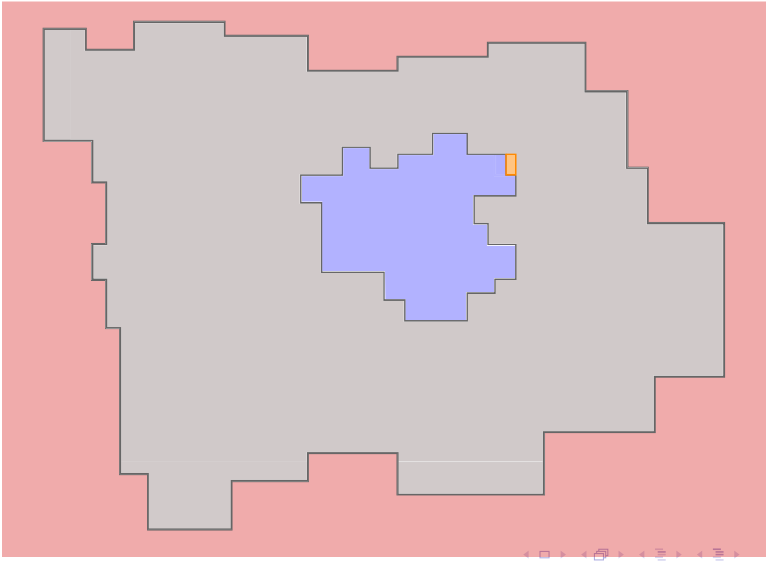

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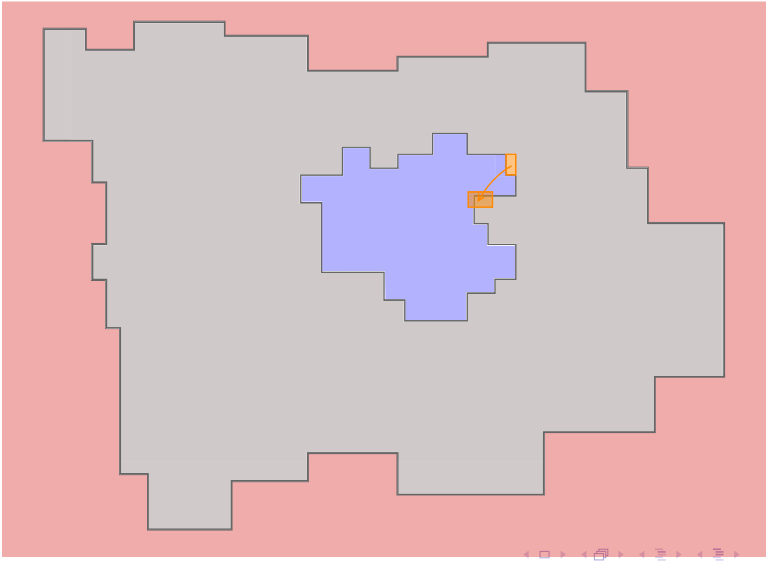

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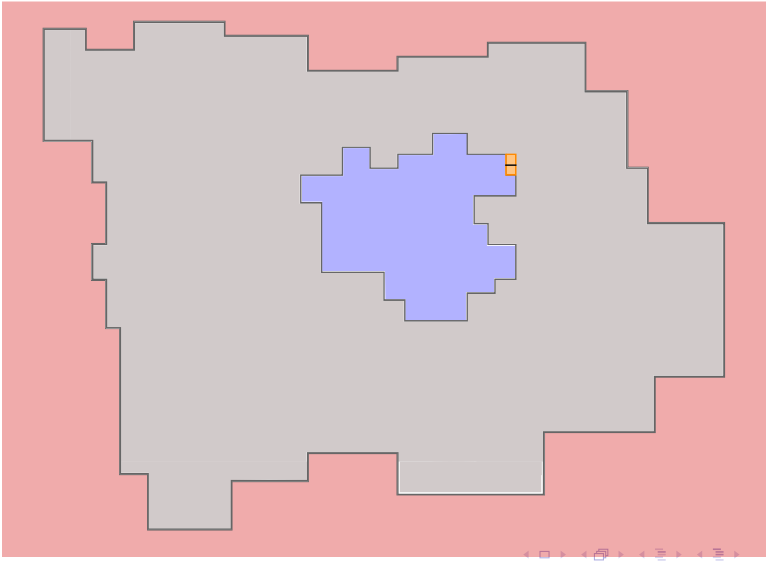
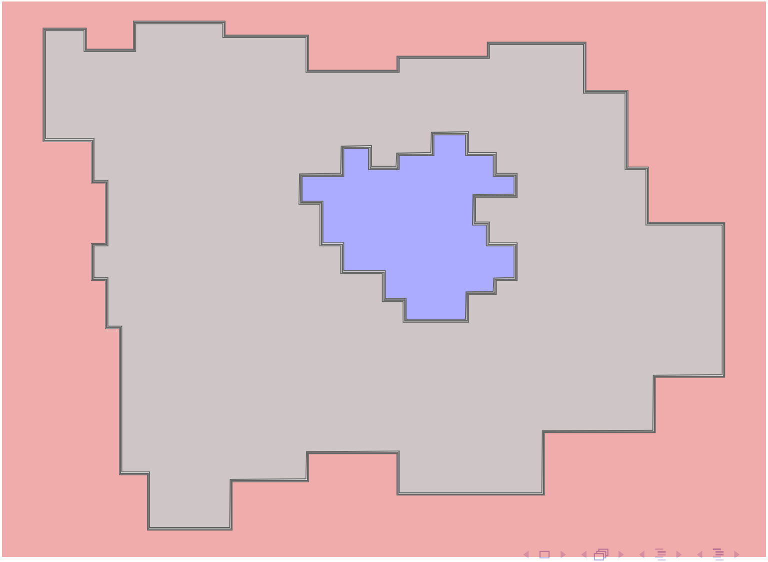


Over approximation algorithm



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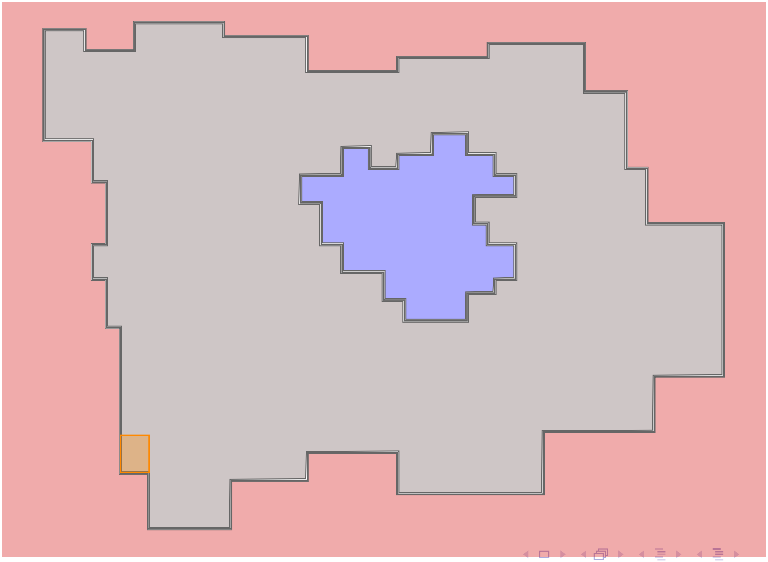

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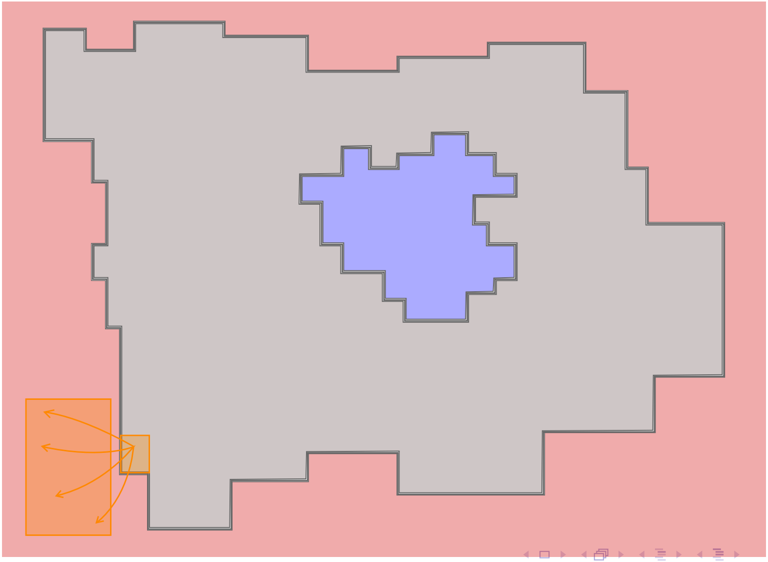

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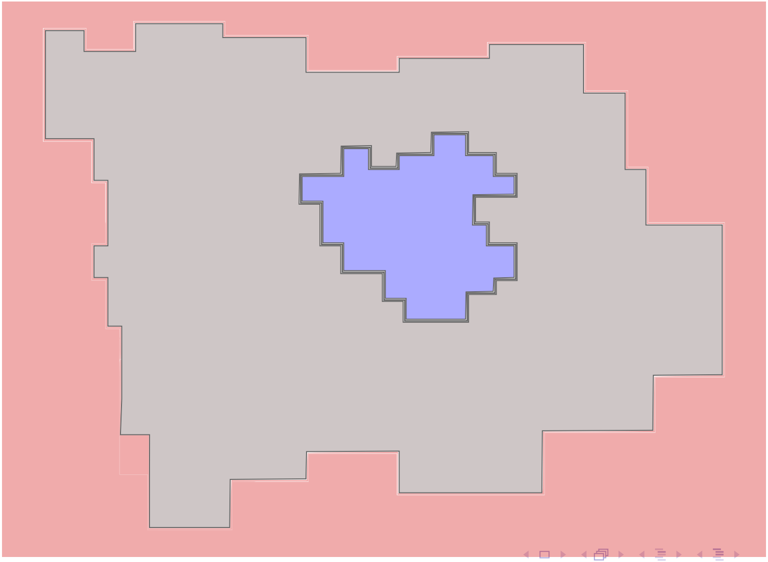

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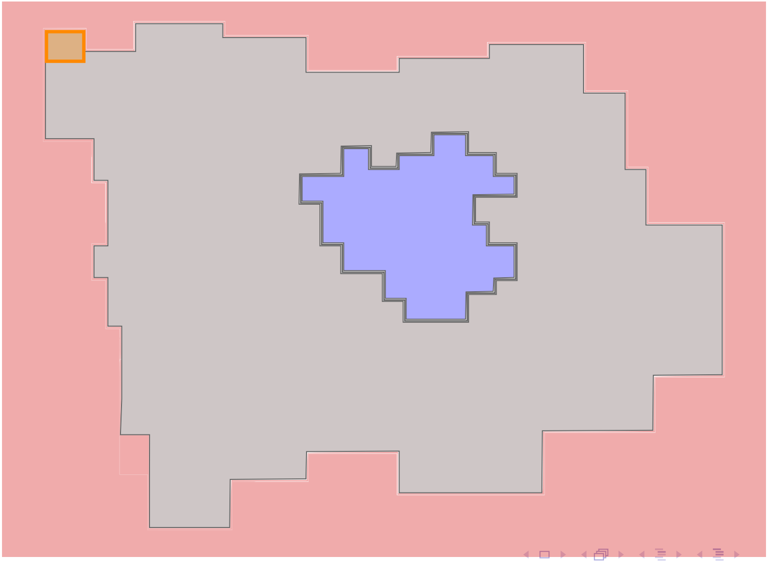

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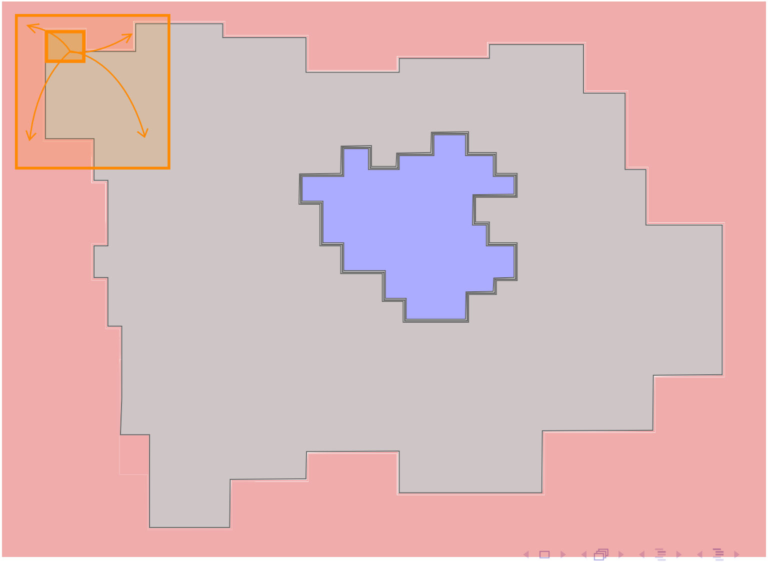

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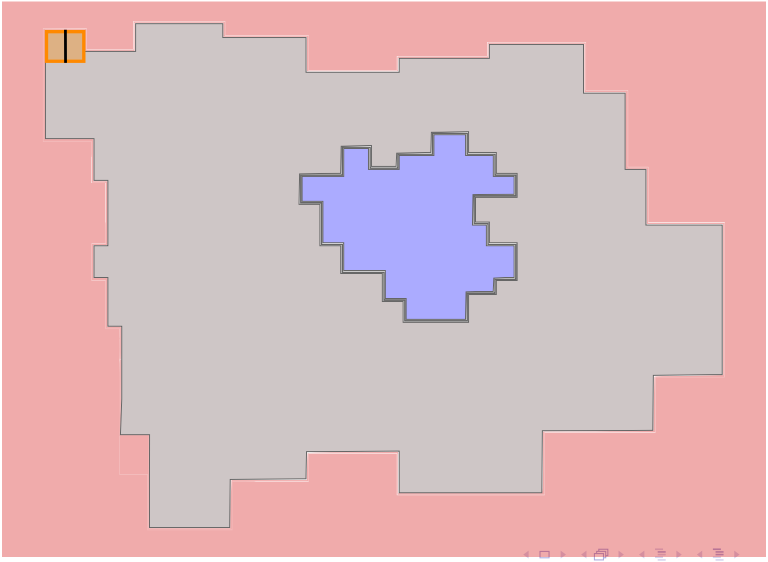


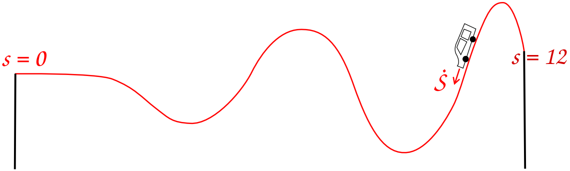
Plan

Car on the hill problem

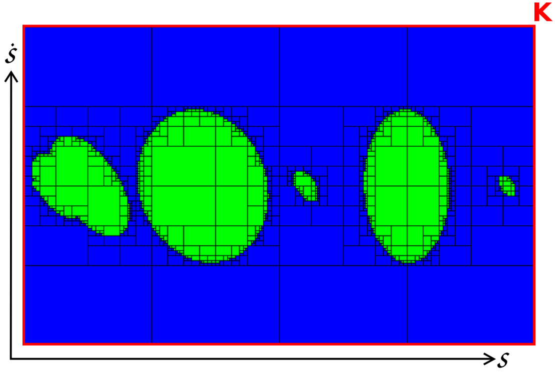
- The landscape is represented by a parametric function $g(s)$
- State vector: $\mathbf{x} = \begin{pmatrix} s \\ \dot{s} \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$
- Evolution function:

$$\begin{cases} \dot{x_1} = x_2 \\ \dot{x_2} = -9.81 g^{'}(x_1) - alpha x_2 + u \end{cases}$$

  $u \in [-2, 2]$
- The car must stay on the landscape, i.e $s \in [0, 12]$

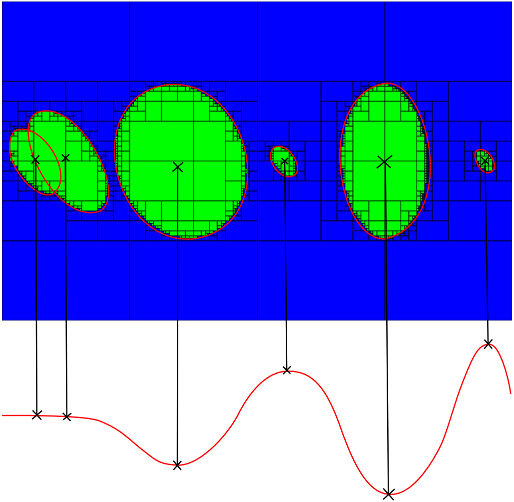


Results of viable set characterization algorithm

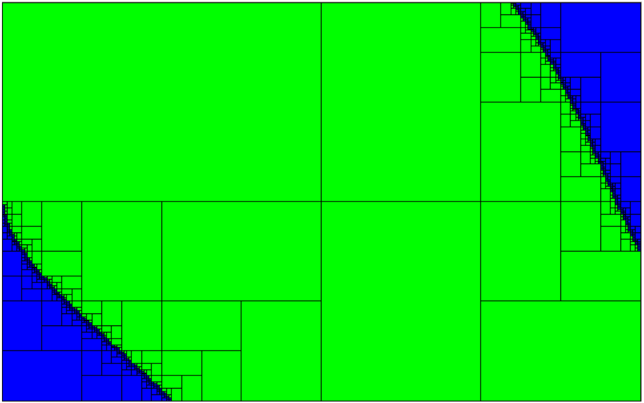


Computation time $\approx$ 1 minute.

Results explained

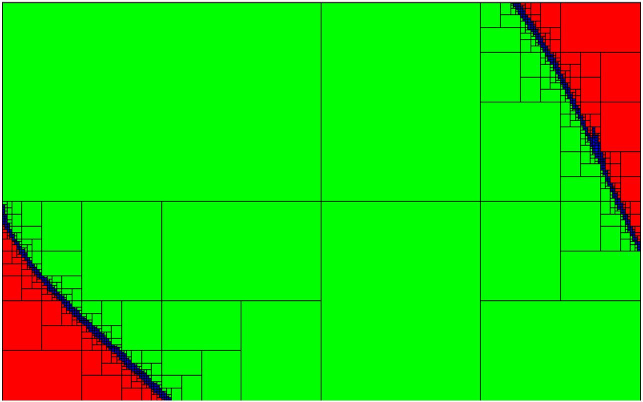


Results of under approximation algorithm



Computation time ≈ 20 minutes

Results of over approximation algorithm



Computation time $\approx$ 10 minutes

Plan

1. Attraction domains
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Conclusion

- We are able to deal with many viability problems in a guaranteed way.
- The system must have at least one equilibrium point
- We can deal with 2D problems, but under and over approximation algorithms are not efficient for higher dimensional problems