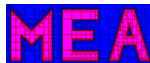


Guaranteed following of an isobath

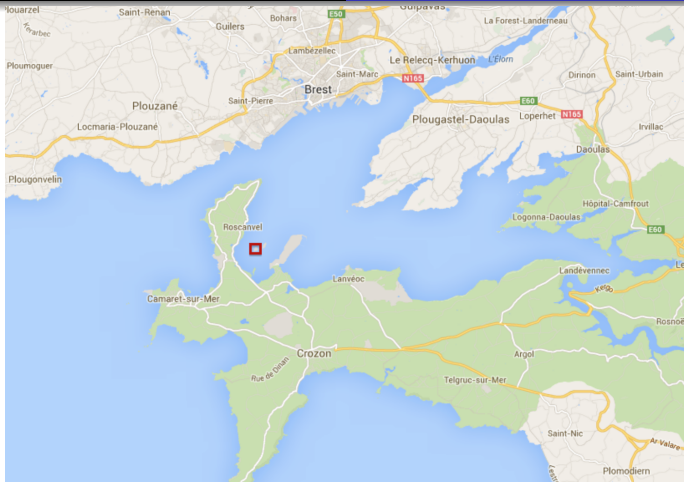
L. Jaulin, T. Le Mézo, B. Zerr, D. Massé, S. Rohou, V. Drevelle
Lab-STICC, ENSTA-Bretagne
GT MEA, Paris, 2017 December 14



Follow an isobath

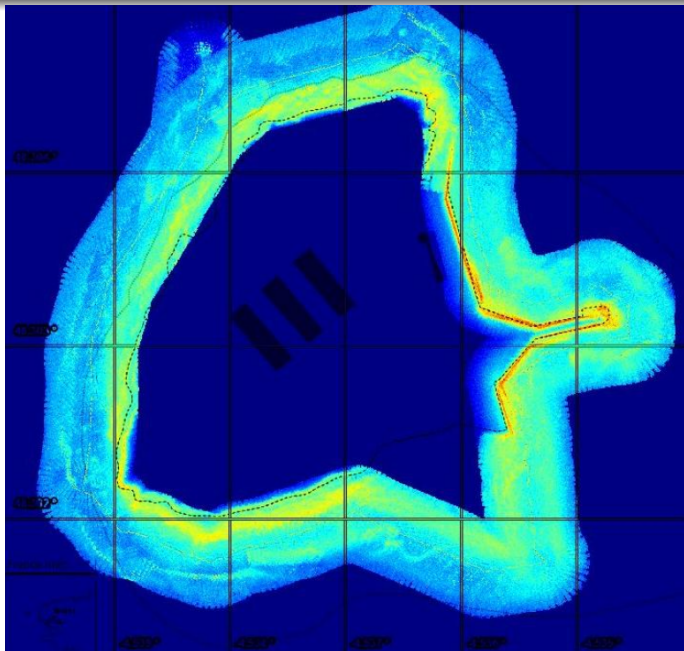
Ile des morts experiment

Follow an isobath Computing invariant sets







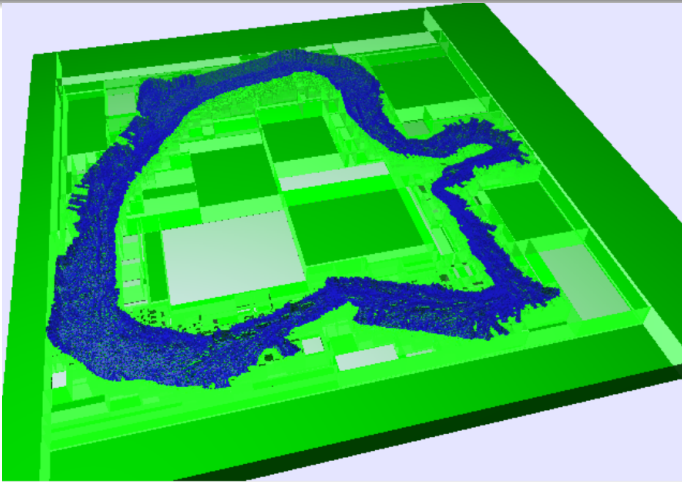






24 juillet 2013





Test-case

Consider an underwater robot:

$$\begin{cases} \dot{x} &= \cos \psi \\ \dot{y} &= \sin \psi \\ \dot{z} &= u_1 \\ \dot{\psi} &= u_2 \end{cases}$$

The robot is able to measure its altitude, the angle of the gradient of h and its depth

$$\begin{cases} y_1 &= z - h(x, y) \\ y_2 &= \text{angle}(\nabla h(x, y)) - \psi \\ y_3 &= -z \end{cases}$$

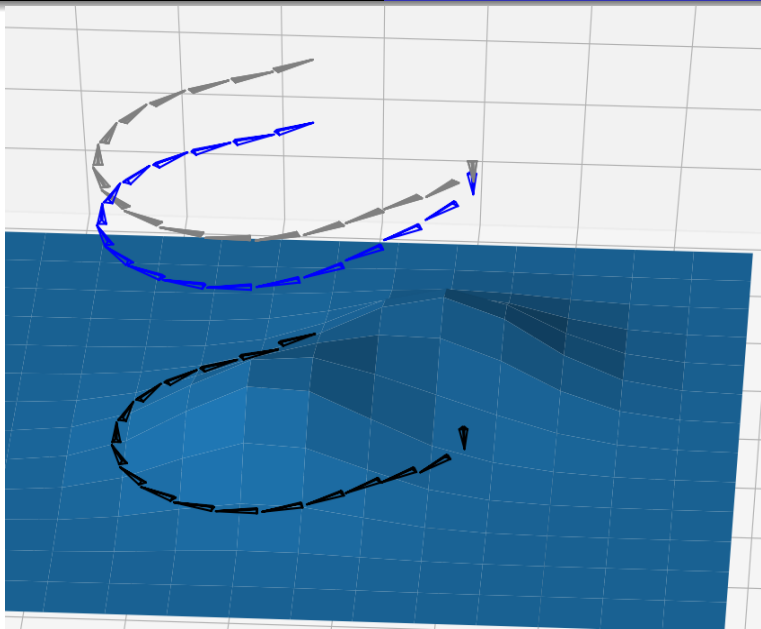
If $\mathbf{y} = (-7, \frac{\pi}{2}, 2)$, the robot knows that it is following an isobath corresponding to $-7 - 2 = -9\text{m}$, at a depth of 2m.

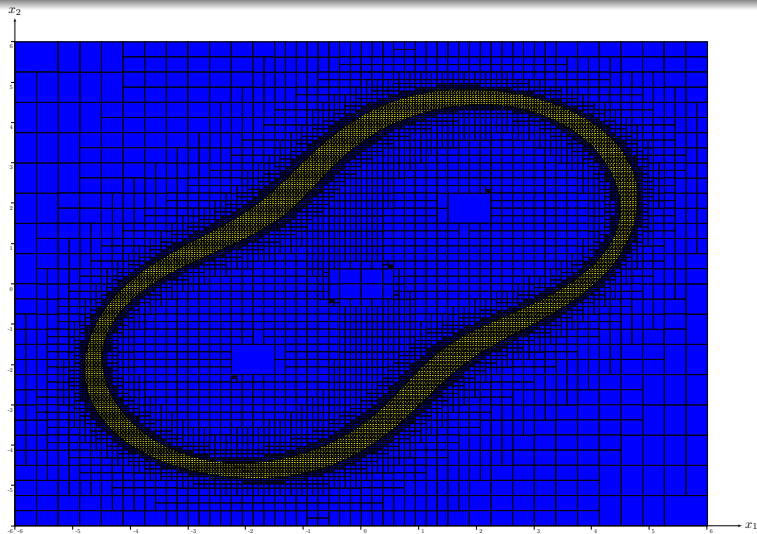
The seafloor is described by

$$h(x, y) = 2 \cdot e^{-\frac{(x+2)^2 + (y+2)^2}{10}} + 2 \cdot e^{-\frac{(x-2)^2 + (y-2)^2}{10}} - 10.$$

We take the controller may thus be given by

$$\mathbf{u} = \begin{pmatrix} y_3 - \bar{y}_3 \\ -\tanh(h_0 + y_3 + y_1) + \text{sawtooth}(y_2 + \frac{\pi}{2}) \end{pmatrix}.$$





Guaranteed integration

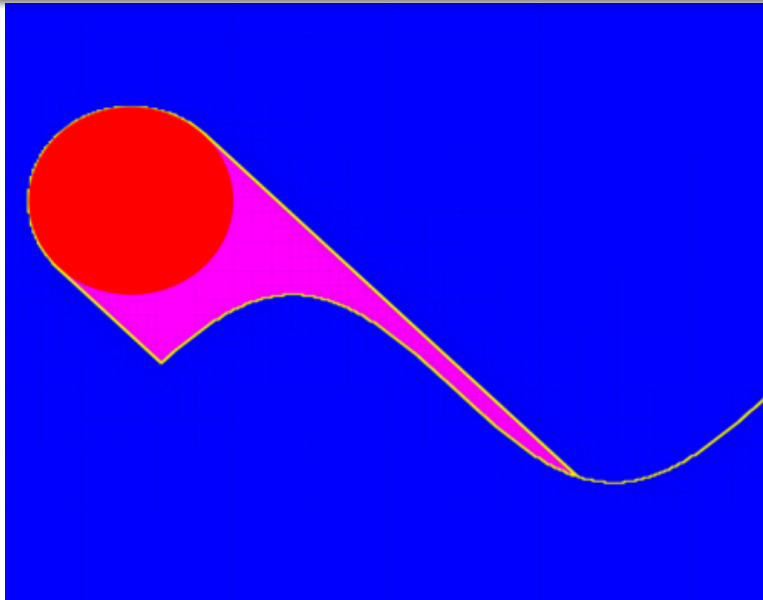
We consider a state equation $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$.

Let φ be the flow map.

The *forward reach set* of $\mathbb{X} \subset \mathbb{R}^n$ is:

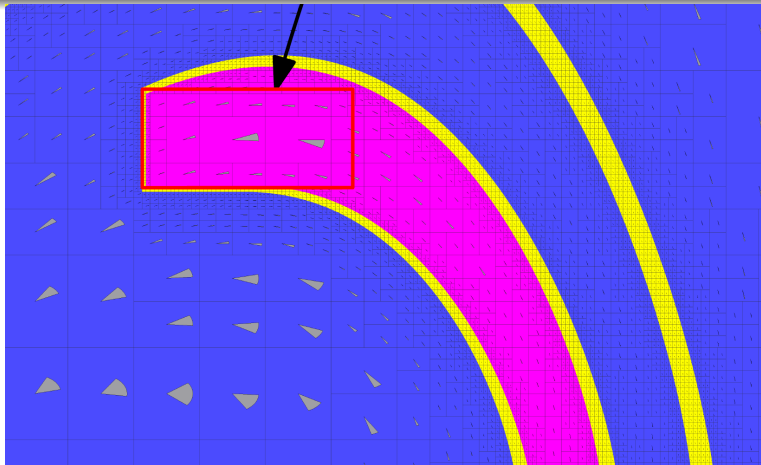
$$\vec{\mathbb{T}}_{\varphi}(\mathbb{X}) = \{\mathbf{x} \mid \exists \mathbf{x}_0 \in \mathbb{X}, \exists t \geq 0, \mathbf{x} = \varphi(t, \mathbf{x}_0)\}.$$

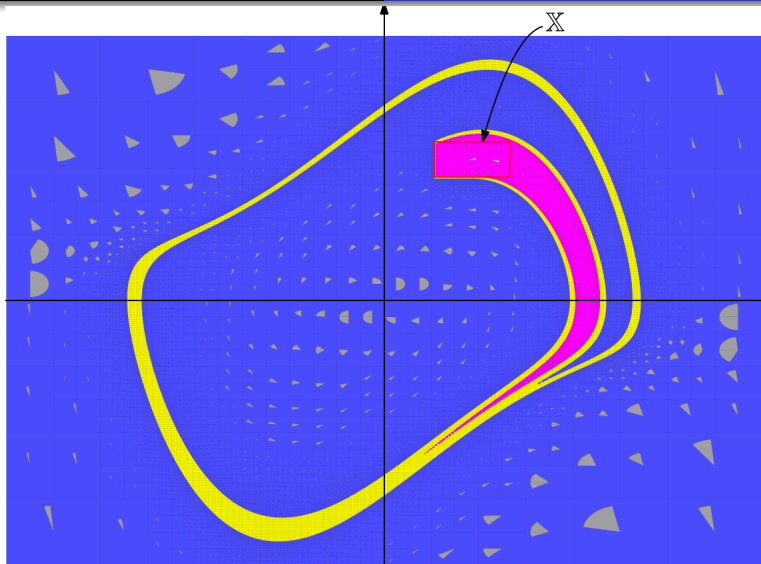
$$\begin{aligned}\dot{x}_1 &= 1 \\ \dot{x}_2 &= \text{sign}(\sin(x_1) - x_2)\end{aligned}$$



The Van der Pol system

$$\begin{cases} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= (1 - x_1^2) \cdot x_2 - x_1 \end{cases}$$

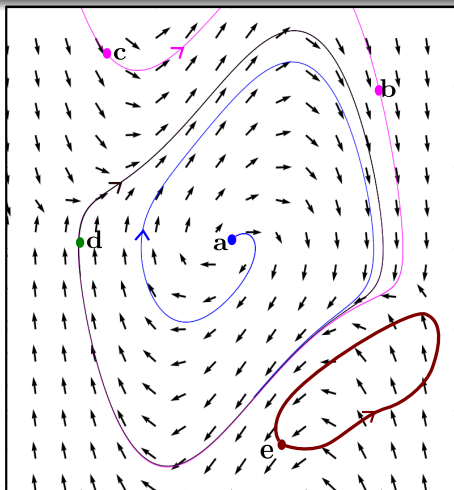




Largest positive invariant sets

Example: Consider

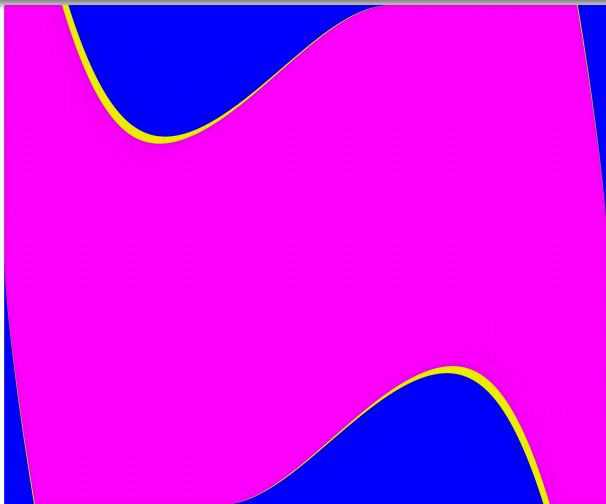
$$\begin{cases} \dot{x}_1 &= x_2 \\ \dot{x}_2 &= (1 - x_1^2) \cdot x_2 - x_1 \end{cases}$$



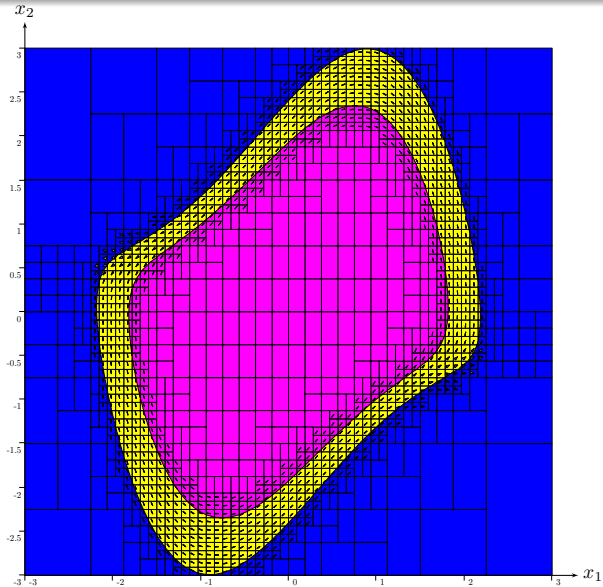
Positive invariant sets : $\mathbb{I}_{\phi}^{+}(\mathbb{X})$ with $\mathbb{X} = [-4, 4] \times [-4, 4]$.

The *largest positive invariant set* in $\mathbb{X} \subset \mathbb{R}^n$ is:

$$\mathbb{I}_{\varphi}^{+}(\mathbb{X}) = \{\mathbf{x}_0 \mid \forall t \geq 0, \varphi(t, \mathbf{x}_0) \in \mathbb{X}\}.$$



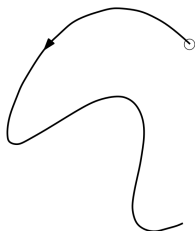
Positive invariant sets : $\mathbb{I}_{\varphi}^{+}(\mathbb{X})$ with $\mathbb{X} = [-4, 4] \times [-4, 4]$.



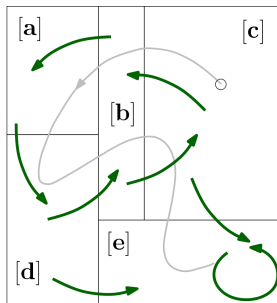
Positive and negative invariant sets : $\mathbb{I}_{\varphi^{-1}}^+(\mathbb{X}) \cap \mathbb{I}_{\varphi}^+(\mathbb{X})$

Mazes

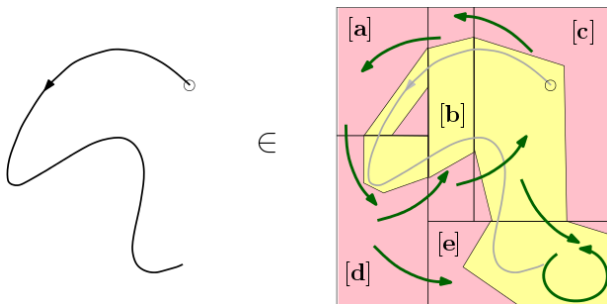
A maze $[2][1]$ is a set of trajectories.



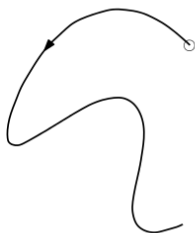
$\in$



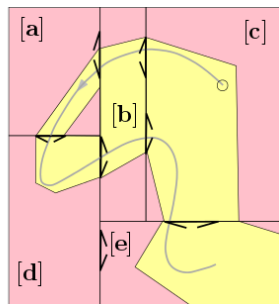
Mazes can be made more accurate by adding polygones.



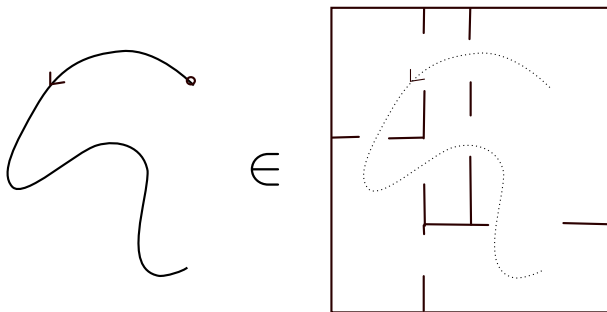
Or using doors instead of a graph



$\in$



Here, we use bi-directional doors



The trajectory $x(\cdot)$ belongs to the maze $[x](\cdot)$

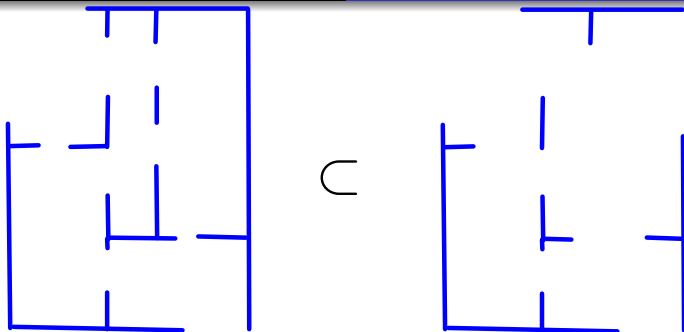
Here, a **maze** $\mathcal{L}$ is composed of

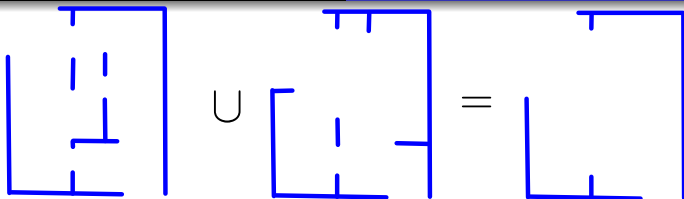
- A paving $\mathcal{P}$
- Doors between adjacent boxes

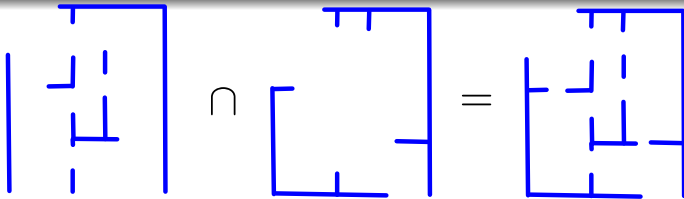
The set of mazes forms a lattice with respect to $\subset$.

$\mathcal{L}_a \subset \mathcal{L}_b$ means :

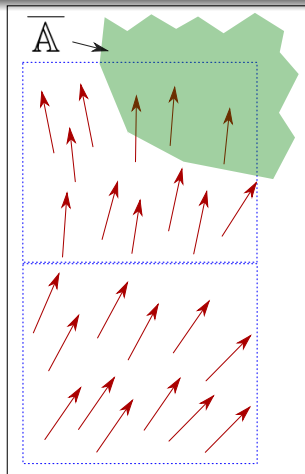
- the boxes of $\mathcal{L}_a$ are subboxes of the boxes of $\mathcal{L}_b$.
- The doors of $\mathcal{L}_a$ are thinner than those of $\mathcal{L}_b$.

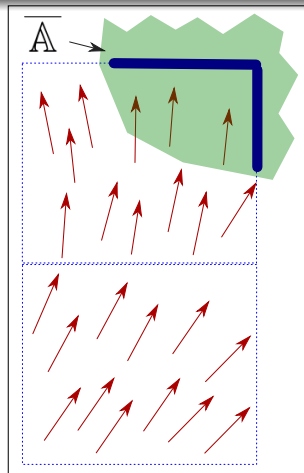


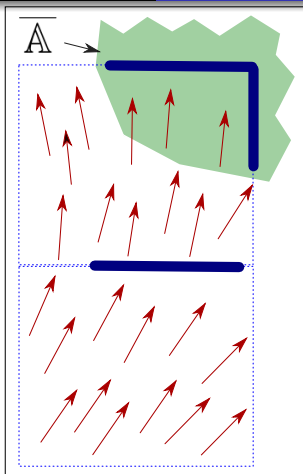


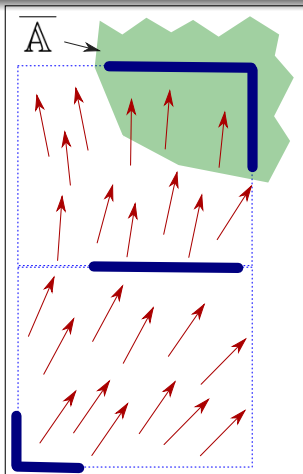


Contract trajectories that certainly go to $\overline{A}$

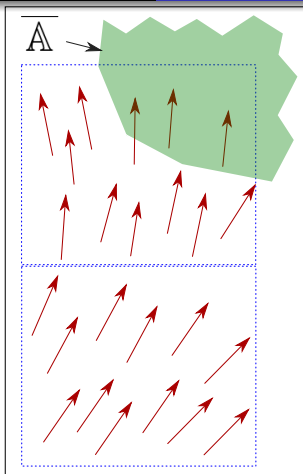


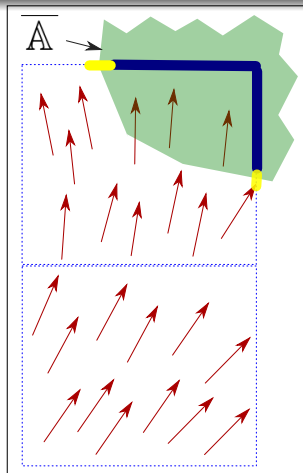


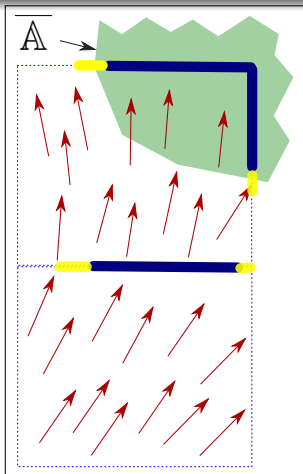


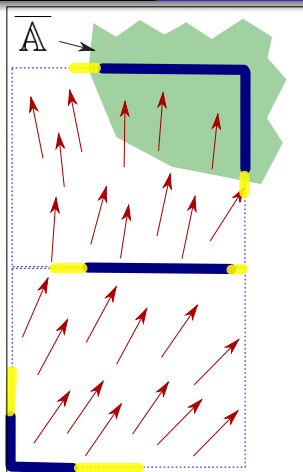


Contract trajectories that possibly go to $\overline{A}$

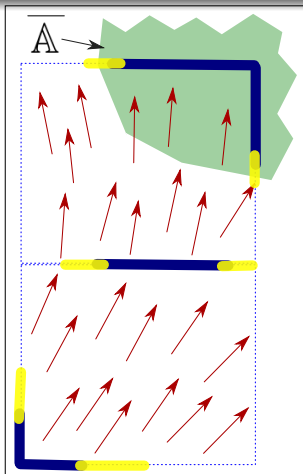


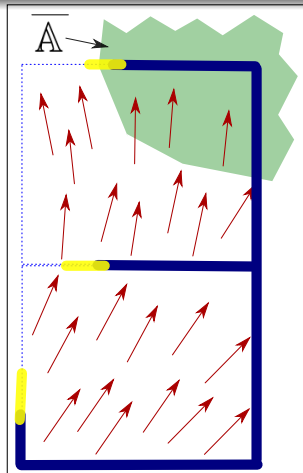


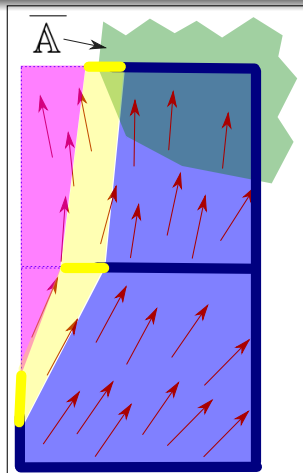




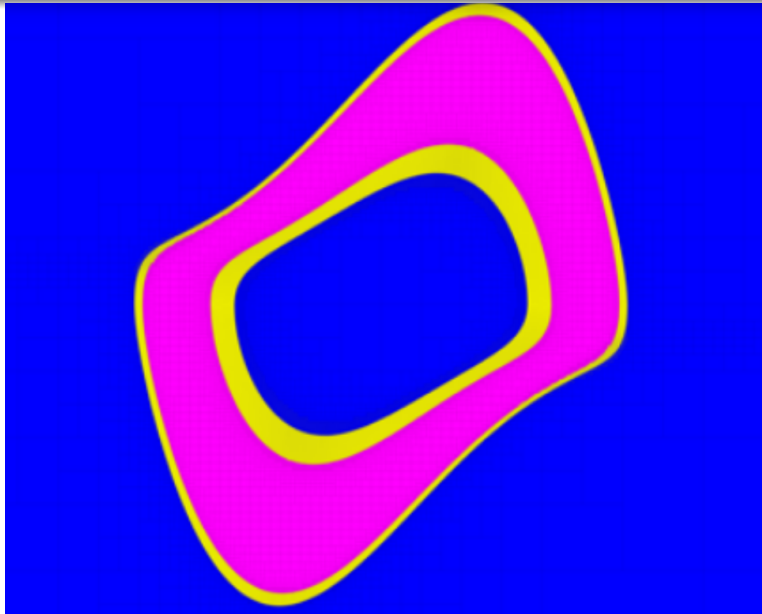
Getting the largest positive invariant set







Viability kernel



Dimension 2|1|1

Consider the system:

$$\begin{cases} \dot{x} &= v \cos \psi \\ \dot{y} &= v \sin \psi \\ \dot{\psi} &= u_1 \\ \dot{v} &= u_2 \end{cases}$$

which is of dimension 4 or more precisely $2|1|1$ (which is easier).

From flatness tools, taking (x, y) as outputs, we may express all state variables and derivative as a function of $(x, y, \dot{x}, \dot{y}, \ddot{x}, \ddot{y}, \dots)$.
Indeed:

$$\left\{ \begin{array}{lcl} \psi & = & \operatorname{atan2}(\dot{y}, \dot{x}) \\ v & = & \sqrt{\dot{x}^2 + \dot{y}^2} \\ \dot{x} & = & \dot{x} \\ \dot{y} & = & \dot{y} \\ \dot{\psi} & = & \frac{1}{\left(\frac{\dot{y}}{\dot{x}}\right)^2 + 1} \left(\frac{\ddot{y}\dot{x} - \ddot{x}\dot{y}}{\dot{x}^2} \right) \\ \dot{v} & = & \frac{\dot{x}\ddot{x} + \dot{y}\ddot{y}}{\sqrt{\dot{x}^2 + \dot{y}^2}} \\ \dots & = & \dots \end{array} \right.$$

If we follow the dynamics

$$\begin{cases} \dot{x} &= y \\ \dot{y} &= (1-x^2) \cdot y - x \end{cases}$$

then all variables $\psi, v, \dot{x}, \dot{y}, \ddot{x}, \ddot{y}, \dot{\psi}, \dot{v}, \dots$ are functions of x, y :

$$\begin{aligned}\psi &= \operatorname{atan2}(\dot{y}, \dot{x}) = \operatorname{atan2}((1-x^2) \cdot y - x, y) \\ &= \psi_d(x, y)\end{aligned}$$

$$\begin{aligned}v &= \sqrt{\dot{x}^2 + \dot{y}^2} = \sqrt{y^2 + ((1-x^2) \cdot y - x)^2} \\ &= v_d(x, y)\end{aligned}$$

$$\begin{aligned}\ddot{x} &= \dot{y} = (1-x^2) \cdot y - x \\ &= \ddot{x}_d(x, y)\end{aligned}$$

$$\begin{aligned}\ddot{y} &= -2x\dot{x}y + (1-x^2)\dot{y} - \dot{x} = -2xy^2 + (1-x^2)((1-x^2) \cdot y - x) - y \\ &= \ddot{y}_d(x, y)\end{aligned}$$

$$\begin{aligned}\dot{\psi} &= \frac{1}{\left(\frac{\dot{y}}{\dot{x}}\right)^2 + 1} \left(\frac{\ddot{y}\dot{x} - \ddot{x}\dot{y}}{\dot{x}^2} \right) = \dot{\psi}(x, y) = \dots \\ &= \dot{\psi}_d(x, y)\end{aligned}$$

$$\begin{aligned}\dot{v} &= \dot{v}(x, y) = \dots \\ &= \dot{v}_d(x, y)\end{aligned}$$

If we take

$$\begin{aligned}u_1 &= \psi_d(x, y) - \psi + \dot{\psi}_d(x, y) \\u_2 &= v_d(x, y) - v + \dot{v}_d(x, y)\end{aligned}$$

then both $|\psi_d - \psi|$ and $|v_d - v|$ decrease in e^{-t} .

If for instance $|\psi_d(y, x) - \psi| < \varepsilon_0$ and $|v_d(y, x) - v| < \varepsilon_0$ $t = 0$, it will be the case for all $t > 0$. Thus we have

$$\begin{cases} \dot{x} &= v \cos \psi \in v_d \cos(\psi_d) + [\varepsilon] \\ \dot{y} &= v \sin \psi \in v_d \sin(\psi_d) + [\varepsilon] \end{cases}$$

where $[\varepsilon] = [-2v_{\max}, 2v_{\max}]$ (draw the pie in the polar plane).

Denote by $\mathbb{I}_{xy}^+$ a robust positive invariant set for

$$\begin{cases} \dot{x} & \in y + [\varepsilon] \\ \dot{y} & \in (1 - x^2) \cdot y - x + [\varepsilon] \end{cases}$$

A positive invariant set for our system is

$$\{(x, y, v, \psi) \mid (x, y) \in \mathbb{I}_{xy}^+, v \in v_d(x, y) + [\varepsilon], \psi \in \psi_d(x, y) + [\varepsilon]\}$$



T. Le Mézo L. Jaulin and B. Zerr.

Bracketing the solutions of an ordinary differential equation with uncertain initial conditions.

Applied Mathematics and Computation, 2017.



T. Le Mézo, L. Jaulin, and B. Zerr.

An interval approach to compute invariant sets.

IEEE Transaction on Automatic Control, 2017.