# Set computation and ocean robotics

Colloquium Polaris Lille, 28 novembre 2013

Luc Jaulin ENSTA Bretagne, LabSTICC, OSM, IHSEV.

http://www.ensta-bretagne.fr/jaulin/

# **1** Interval computation

**Problem**. Given  $f : \mathbb{R}^n \to \mathbb{R}$ , a box  $[\mathbf{x}] \subset \mathbb{R}^n$ , prove that

$$\forall \mathbf{x} \in [\mathbf{x}], f(\mathbf{x}) \geq \mathbf{0}.$$

Interval arithmetic can solve efficiently this problem.

Interval arithmetic

$$\begin{array}{ll} [-1,3]+[2,5] &= [1,8], \\ [-1,3]\cdot [2,5] &= [-5,15], \\ & {\rm abs}\left([-7,1]\right) &= [0,7] \end{array}$$

#### If f is given by

Algorithm  $f(\text{in: } \mathbf{x} = (x_1, x_2, x_3), \text{ out: } y)$ 1  $z := |x_3| + x_1;$ 2 for k := 0 to 100 3  $z := (\cos x_2) \cdot (\sin (z) + kx_3);$ 4 next; 5  $y := \sin(z \cdot x_1);$  Its interval extension is

Algorithm 
$$[f](in: [x] = ([x_1], [x_2], [x_3]), \text{ out: } [y])$$
  
1  $[z] := |[x_3]| + [x_1];$   
2 for  $k := 0$  to 100  
3  $[z] := (\cos [x_2]) \cdot (\sin ([z]) + k * [x_3]);$   
4 next;  
5  $[y] := \sin([z] \cdot [x_1]);$ 

Theorem (Moore, 1970)

 $[f]([\mathbf{x}]) \subset \mathbb{R}^+ \Rightarrow \forall \mathbf{x} \in [\mathbf{x}], f(\mathbf{x}) \ge \mathbf{0}$ 

#### **Inclusion function**

 $orall \left[ \mathbf{x} 
ight] \in \mathbb{IR}^n, \ \ \mathbf{f([x])} \subset \left[ \mathbf{f} 
ight] \left( \left[ \mathbf{x} 
ight] 
ight).$ 





Convergent and monotonic

## 2 Set estimation

## 2.1 Subpavings

A subpaving of  $\mathbb{R}^n$  is a set of non-overlapping boxes of  $\mathbb{R}^n$ .

Compact sets  $\mathbb{X} \subset \mathbb{R}^n$  can be bracketed between inner and outer subpavings:

$$\mathbb{X}^- \subset \mathbb{X} \subset \mathbb{X}^+.$$

**Example**. The set

$$\mathbb{X} = \{ (x_1, x_2) \mid x_1^2 + x_2^2 + \sin(x_1 + x_2) \in [4, 9] \}.$$

can be approximated by subpavings.



#### 2.2 Set inversion

$$\mathbb{X} = \{ \mathbf{x} \in \mathbb{R}^n \mid \mathbf{f}(\mathbf{x}) \in \mathbb{Y} \} = \mathbf{f}^{-1}(\mathbb{Y}).$$

If  $\mathbf{f}: \mathbb{R}^n \to \mathbb{R}^m$  and  $\mathbb{Y} \subset \mathbb{R}^m$ .

$$\begin{array}{lll} (\mathsf{i}) & [\mathbf{f}]([\mathbf{x}]) \subset \mathbb{Y} & \Rightarrow & [\mathbf{x}] \subset \mathbb{X} \\ (\mathsf{ii}) & [\mathbf{f}]([\mathbf{x}]) \cap \mathbb{Y} = \emptyset & \Rightarrow & [\mathbf{x}] \cap \mathbb{X} = \emptyset. \end{array}$$

```
Algorithm Sivia(in: [x](0), f, Y)

1 \mathcal{L} := \{[x](0)\};

2 pull [x] from \mathcal{L};

3 if [f]([x]) \subset Y, draw([x], 'red');

4 elseif [f]([x]) \cap Y = \emptyset, draw([x], 'blue');

5 elseif w([x]) < \varepsilon, {draw ([x], 'yellow')};

6 else bisect [x] and push into \mathcal{L};

7 if \mathcal{L} \neq \emptyset, go to 2
```

#### 2.3 Bounded-error estimation

Model :  $\phi(\mathbf{p}, t) = p_1 e^{-p_2 t}$ .

Prior feasible box for the parameters :  $[\mathbf{p}] \subset \mathbb{R}^2$ 

Measurement times :  $t_1, t_2, \ldots, t_m$ 

Data bars :  $[y_1^-, y_1^+], [y_2^-, y_2^+], \dots, [y_m^-, y_m^+]$  $\mathbb{S} = \{ \mathbf{p} \in [\mathbf{p}], \phi(\mathbf{p}, t_1) \in [y_1^-, y_1^+], \dots, \phi(\mathbf{p}, t_m) \in [y_m^-, y_m^+] \}.$ 

$$\phi(\mathbf{p}) = \begin{pmatrix} \phi(\mathbf{p}, t_1) \\ \phi(\mathbf{p}, t_m) \end{pmatrix}$$

 $\quad \text{and} \quad$ 

$$[\mathbf{y}] = [y_1^-, y_1^+] \times \dots \times [y_m^-, y_m^+]$$

then

$$\mathbb{S} = [\mathbf{p}] \cap \phi^{-1}\left( [\mathbf{y}] 
ight).$$

# Saiboat robotics











#### 3.1 Vaimos



#### Vaimos (IFREMER and ENSTA)

The robot satisfies a state equation

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

With the controller  $\mathbf{u} = \mathbf{g}(\mathbf{x})$ , the robot satisfies an equation of the form

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

With all uncertainties, the robot satisfies.

 $\dot{\mathbf{x}} \in \mathbf{F}\left(\mathbf{x}
ight)$ 

which is a differential inclusion.

### 3.2 Line following



Controller of a sailboat robot



Heading controller

$$\begin{cases} \delta_r &= \frac{\delta_r^{\max}}{\pi} \operatorname{.atan}(\tan \frac{\theta - \overline{\theta}}{2}) \\ \delta_s^{\max} &= \frac{\pi}{2} \cdot \left( \frac{\cos(\psi - \overline{\theta}) + 1}{2} \right). \end{cases}$$



Sail


### 3.3 Vector field



Nominal vector field: 
$$\theta^* = \varphi - \frac{1}{2} \operatorname{atan} \left( \frac{e}{r} \right)$$
.

### A course $\theta^*$ may be unfeasible





$$\theta^* = -\frac{2.\gamma_\infty}{\pi}$$
.atan $\left(\frac{e}{r}\right)$ 

### 3.4 Controller

Function in: m, 
$$\theta$$
,  $\psi$ , a, b; out:  $\delta_r$ ,  $\delta_s^{\max}$ ; inout:  $q$   
1  $e = \frac{\det(\mathbf{b}-\mathbf{a},\mathbf{m}-\mathbf{a})}{\|\mathbf{b}-\mathbf{a}\|}$   
2 if  $|e| > r$  then  $q = \operatorname{sign}(e)$   
3  $\overline{\theta} = \operatorname{atan2}(\mathbf{b}-\mathbf{a}) - \frac{1}{2} \cdot \operatorname{atan}\left(\frac{e}{r}\right)$   
4 if  $\cos\left(\psi - \overline{\theta}\right) + \cos\zeta < 0$  then  $\overline{\theta} = \pi + \psi - q.\zeta$ .  
5  $\delta_r = \frac{\delta_r^{\max}}{\pi} \cdot \operatorname{atan}(\tan\frac{\theta - \overline{\theta}}{2})$   
6  $\delta_s^{\max} = \frac{\pi}{2} \cdot \left(\frac{\cos(\psi - \overline{\theta}) + 1}{2}\right)$ .

## 3.5 Validation by simulation



### 3.6 Theoretical validation

When the wind is known, the sailboat with the heading controller is described by

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

The system

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

is Lyapunov-stable (1892) is there exists  $V\left(\mathbf{x}
ight)\geq$  0 such that

$$\dot{V}(\mathbf{x}) < 0 \text{ if } \mathbf{x} \neq \mathbf{0},$$
  
 $V(\mathbf{x}) = 0 \text{ iff } \mathbf{x} = \mathbf{0}.$ 

**Definition**. Consider a differentiable function  $V(\mathbf{x}) : \mathbb{R}^n \to \mathbb{R}$ . The system is V-stable if

$$\left( V\left( \mathbf{x}
ight) \geq \mathsf{0} \ \Rightarrow \ \dot{V}\left( \mathbf{x}
ight) < \mathsf{0}
ight) .$$



**Theorem**. If the system  $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x})$  is *V*-stable then

(i)  $\forall \mathbf{x}(0), \exists t \geq 0$  such that  $V(\mathbf{x}(t)) < 0$ (ii) if  $V(\mathbf{x}(t)) < 0$  then  $\forall \tau > 0, V(\mathbf{x}(t+\tau)) < 0$ . Now,

$$\begin{pmatrix} V(\mathbf{x}) \ge \mathbf{0} \implies \dot{V}(\mathbf{x}) < \mathbf{0} \\ \Leftrightarrow \quad \left( V(\mathbf{x}) \ge \mathbf{0} \Rightarrow \frac{\partial V}{\partial \mathbf{x}}(\mathbf{x}) \cdot \mathbf{f}(\mathbf{x}) < \mathbf{0} \right) \\ \Leftrightarrow \quad \forall \mathbf{x}, \frac{\partial V}{\partial \mathbf{x}}(\mathbf{x}) \cdot \mathbf{f}(\mathbf{x}) < \mathbf{0} \text{ or } V(\mathbf{x}) < \mathbf{0} \\ \Leftrightarrow \quad \neg \left( \exists \mathbf{x}, \frac{\partial V}{\partial \mathbf{x}}(\mathbf{x}) \cdot \mathbf{f}(\mathbf{x}) \ge \mathbf{0} \text{ and } V(\mathbf{x}) \ge \mathbf{0} \right)$$

Theorem. We have

$$\begin{cases} \frac{\partial V}{\partial \mathbf{x}}\left(\mathbf{x}\right).\mathbf{f}\left(\mathbf{x}\right) \geq \mathbf{0} \\ V(\mathbf{x}) \geq \mathbf{0} \end{cases} \text{ inconsistent } \Leftrightarrow \mathbf{\dot{x}} = \mathbf{f}\left(\mathbf{x}\right) \text{ is } V \text{-stable.} \end{cases}$$

Interval method could easily prove the  $V\mbox{-stability}.$ 

Theorem. We have

 $\begin{cases} \frac{\partial V}{\partial \mathbf{x}}(\mathbf{x}) . \mathbf{a} \ge \mathbf{0} \\ \mathbf{a} \in \mathbf{F}(\mathbf{x}) \\ V(\mathbf{x}) \ge \mathbf{0} \end{cases} \text{ inconsistent } \Leftrightarrow \mathbf{\dot{x}} \in \mathbf{F}(\mathbf{x}) \text{ is } V \text{-stable} \end{cases}$ 



Differential inclusion  $\dot{\mathbf{x}} \in \mathbf{F}(\mathbf{x})$  for the sailboat.  $V(x) = x_2^2 - r_{\max}^2$ .



### 3.7 Parametric case

Consider the differential inclusion

 $\mathbf{\dot{x}} \in \mathbf{F}(\mathbf{x}, \mathbf{p})$  .

We characterize the set  $\mathbb{P}$  of all  $\mathbf{p}$  such that the system is V-stable.



## 3.8 Experimental validation

#### Brest



#### Show Dashboard

Brest-Douarnenez. January 17, 2012, 8am













Montrer la mise à l'eau

#### Middle of Atlantic ocean



350 km made by Vaimos in 53h, September 6-9, 2012.

#### Consequence.

It is possible for a sailboat robot to navigate inside a corridor.

Essential, to create circulation rules when robot swarms are considered.

Essential to determine who has to pay in case of accident.

# 4 Contractors

The operator  $\mathcal{C}$  :  $\mathbb{IR}^n \to \mathbb{IR}^n$  is a *contractor* for the equation  $f(\mathbf{x}) = 0$ , if

 $\left\{ \begin{array}{ll} \mathcal{C}([\mathbf{x}]) \subset [\mathbf{x}] & (\text{contractance}) \\ \mathbf{x} \in [\mathbf{x}] \text{ and } f(\mathbf{x}) = \mathbf{0} \Rightarrow \mathbf{x} \in \mathcal{C}([\mathbf{x}]) & (\text{consistence}) \end{array} \right.$
**Example**. Consider the primitive equation:

$$x_2 = \sin x_1.$$









${\mathcal C}$ is monotonic if	$[\mathrm{x}] \subset [\mathrm{y}] \Rightarrow \mathcal{C}([\mathrm{x}]) \subset \mathcal{C}([\mathrm{y}])$
${\mathcal C}$ is <i>minimal</i> if	$\mathcal{C}([\mathbf{x}]) = [[\mathbf{x}] \cap set(\mathcal{C})]$
${\mathcal C}$ is <i>idempotent</i> if	$\mathcal{C}\left(\mathcal{C}([\mathbf{x}]) ight)=\mathcal{C}([\mathbf{x}])$
${\mathcal C}$ is continuous if	$\mathcal{C}\left(\mathcal{C}^{\infty}([\mathbf{x}]) ight)=\mathcal{C}^{\infty}([\mathbf{x}]).$

## Contractor algebra

intersection	$\left(\mathcal{C}_{1}\cap\mathcal{C}_{2} ight)\left(\left[\mathbf{x} ight] ight)\overset{def}{=}\mathcal{C}_{1}\left(\left[\mathbf{x} ight] ight)\cap\mathcal{C}_{2}\left(\left[\mathbf{x} ight] ight)$
union	$\left(\mathcal{C}_{1}\cup\mathcal{C}_{2} ight)\left(\left[\mathbf{x} ight] ight)\stackrel{def}{=}\left[\mathcal{C}_{1}\left(\left[\mathbf{x} ight] ight)\cup\mathcal{C}_{2}\left(\left[\mathbf{x} ight] ight) ight]$
composition	$(\mathcal{C}_1 \circ \mathcal{C}_2)([\mathbf{x}]) \stackrel{def}{=} \mathcal{C}_1(\mathcal{C}_2([\mathbf{x}]))$
reiteration	$\mathcal{C}^{\infty} \stackrel{def}{=} \mathcal{C} \circ \mathcal{C} \circ \mathcal{C} \circ \ldots$

## **Contractor on images**

The robot with coordinates  $(x_1, x_2)$  is in the water.





## **Building contractors for equations**

Consider the primitive equation

 $x_1 + x_2 = x_3$ 

with  $x_1 \in [x_1]$ ,  $x_2 \in [x_2]$ ,  $x_3 \in [x_3]$ .

We have

 $\begin{array}{rcl} x_3 = x_1 + x_2 \Rightarrow & x_3 \in & [x_3] \cap ([x_1] + [x_2]) & // \text{ forward} \\ x_1 = x_3 - x_2 \Rightarrow & x_1 \in & [x_1] \cap ([x_3] - [x_2]) & // \text{ backward} \\ x_2 = x_3 - x_1 \Rightarrow & x_2 \in & [x_2] \cap ([x_3] - [x_1]) & // \text{ backward} \end{array}$ 

The contractor associated with  $x_1 + x_2 = x_3$  is thus

$$\mathcal{C}\begin{pmatrix} [x_1]\\ [x_2]\\ [x_3] \end{pmatrix} = \begin{pmatrix} [x_1] \cap ([x_3] - [x_2])\\ [x_2] \cap ([x_3] - [x_1])\\ [x_3] \cap ([x_1] + [x_2]) \end{pmatrix}$$

## 4.1 Solver

**Example 1.** Solve the system

$$\begin{array}{rcl} y &=& x^2 \\ y &=& \sqrt{x}. \end{array}$$

We build two contractors

$$\begin{aligned} \mathcal{C}_1 : \left\{ \begin{array}{l} [y] = [y] \cap [x]^2 \\ [x] = [x] \cap \sqrt{[y]} \end{array} \right. \text{ associated to } y = x^2 \\ \\ \mathcal{C}_2 : \left\{ \begin{array}{l} [y] = [y] \cap \sqrt{[x]} \\ [x] = [x] \cap [y]^2 \end{array} \right. \text{ associated to } y = \sqrt{x} \end{aligned} \end{aligned}$$



Contractor graph



















Example 2. Consider the system

$$\begin{cases} y = 3\sin(x) \\ y = x \end{cases} \quad x \in \mathbb{R}, \ y \in \mathbb{R}.$$







We converge the largest box [x] such that  $\mathcal{C}_1([x]) = \mathcal{C}_2([x]) = [x].$ 

**Example 3**. Consider the following problem

$$\begin{cases} (C_1): & y = x^2 \\ (C_2): & xy = 1 \\ (C_3): & y = -2x + 1 \end{cases}$$












## 4.2 Circuits

Example 1



Domains

- $E \in [23V, 26V]; I \in [4A, 8A];$
- $U_1 \in [10V, 11V]; U_2 \in [14V, 17V];$ 
  - $P \in [124W, 130W]; R_1 \in [0, \infty[ \text{ and } R_2 \in [0, \infty[.$

Constraints

(i) 
$$P = EI$$
, (ii)  $E = (R_1 + R_2)I$ , (iii)  $U_1 = R_1I$ ,  
(iv)  $U_2 = R_2I$ , (v)  $E = U_1 + U_2$ .

### Solution set

 $\mathbb{S} = \left\{ \begin{pmatrix} E \\ R_1 \\ R_2 \\ I \\ U_1 \\ U_2 \\ P \end{pmatrix} \in \begin{pmatrix} [23, 26] \\ [0, \infty[ \\ [4, 8] \\ [10, 11] \\ [14, 17] \\ [124, 130]; \end{pmatrix}, \left\{ \begin{array}{l} P = EI \\ E = (R_1 + R_2) I \\ U_1 = R_1 I \\ U_2 = R_2 I \\ E = U_1 + U_2 \end{array} \right\} \right\}$ 

```
variables
E in [23 ,26];
I in [4,8];
U1 in [10,11];
U2 in [14 ,17];
P in [124,130];
R1 in [0 ,1e08 ];
R2 in [0 ,1e08 ];
contractor_list L
P=E*I;
E=(R1+R2)*I;
U1=R1*I;
U2=R2*I;
E=U1+U2;
```

```
end
```

```
contractor C
   compose(L);
end
contractor epsilon
   precision(1);
end
```

$$\begin{split} & [24;26]\times[1.846;2.307]\times[2.584;3.355]\\ & \times\,[4.769;5.417]\times[10;11]\times[14;16]\times[124;130]\,, \end{split}$$

i.e.,

$E \in [24; 26],$	$R_1 \in [1.846; 2.307],$
$R_2 \in [2.584; 3.355],$	$I \in [4.769; 5.417]$ ,
$U_1 \in [10; 11],$	$U_2 \in [14; 16]$ ,
$P \in [124; 130]$ .	

# 5 SLAM













Mine detection with SonarPro

**Loch-Doppler** returns the speed robot  $\mathbf{v}_r$ .

$$\mathbf{v}_r \in \mathbf{ ilde{v}}_r + 0.004 * \left[-1,1
ight].\mathbf{ ilde{v}}_r + 0.004 * \left[-1,1
ight]$$

Inertial central (Octans III from IXSEA).

$$\begin{pmatrix} \phi \\ \theta \\ \psi \end{pmatrix} \in \begin{pmatrix} \tilde{\phi} \\ \tilde{\theta} \\ \tilde{\psi} \end{pmatrix} + \begin{pmatrix} 1.75 \times 10^{-4} \cdot [-1,1] \\ 1.75 \times 10^{-4} \cdot [-1,1] \\ 5.27 \times 10^{-3} \cdot [-1,1] \end{pmatrix}$$



Six mines have been detected.

i	0	1	2	3	4	5
$\tau(i)$	7054	7092	7374	7748	9038	9688
$\sigma(i)$	1	2	1	0	1	5
$ ilde{r}(i)$	52.42	12.47	54.40	52.68	27.73	26.98

6	7	8	9	10	11
10024	10817	11172	11232	11279	11688
4	3	3	4	5	1
37.90	36.71	37.37	31.03	33.51	15.05

# 5.1 Constraints

# $t \in \{6000.0, 6000.1, 6000.2, \dots, 11999.4\},\$ $i \in \{0, 1, \dots, 11\},\$ $\begin{pmatrix} p_x(t) \\ p_y(t) \end{pmatrix} = 111120 \cdot \begin{pmatrix} 0 & 1 \\ \cos\left(\ell_y(t) \cdot \frac{\pi}{180}\right) & 0 \end{pmatrix} \cdot \begin{pmatrix} \ell_x(t) - \ell_x^0 \\ \ell_y(t) - \ell_y^0 \end{pmatrix},\$ $\mathbf{p}(t) = (p_x(t), p_y(t), p_z(t)),\$ $\mathbf{R}_{\psi}(t) = \begin{pmatrix} \cos\psi(t) & -\sin\psi(t) & 0 \\ \sin\psi(t) & \cos\psi(t) & 0 \\ 0 & 0 & 1 \end{pmatrix},\$ $(\cos\theta(t) - \sin\theta(t))$

$$\mathbf{R}_{\theta}(t) = \begin{pmatrix} \cos \theta(t) & 0 & \sin \theta(t) \\ 0 & 1 & 0 \\ -\sin \theta(t) & 0 & \cos \theta(t) \end{pmatrix},$$

$$egin{aligned} \mathbf{R}_arphi(t) &= egin{pmatrix} 1 & 0 & 0 \ 0 & \cos arphi(t) & -\sin arphi(t) \ 0 & \sin arphi(t) & \cos arphi(t) \end{pmatrix}, \ \mathbf{R}(t) &= \mathbf{R}_\psi(t) \cdot \mathbf{R}_ heta(t) \cdot \mathbf{R}_arphi(t), \ \dot{\mathbf{p}}(t) &= \mathbf{R}(t) \cdot \mathbf{v}_r(t), \ ||\mathbf{m}(\sigma(i)) - \mathbf{p}( au(i))|| &= r(i), \ \mathbf{R}^ op(\tau(i)) \cdot (\mathbf{m}(\sigma(i)) - \mathbf{p}( au(i))) \in [0] imes [0,\infty]^{ imes 2}. \end{aligned}$$

## 5.2 GESMI





### References.

Jaulin L., M. Kieffer, O. Didrit and E. Walter (2001), Applied Interval Analysis with Examples in Parameter and State Estimation, Robust Control and Robotics, Springer-Verlag,

I. Braems, F. Berthier, L. Jaulin, M. Kieffer and E. Walter (2001). Guaranteed estimation of electrochemical parameters by set inversion using interval analysis, Journal of Electroanalytical Chemistry.

L. Jaulin (2009), A nonlinear set-membership approach for the localization and map building of an underwater robot using interval constraint propagation, *IEEE Transactions on Robotics*.

L. Jaulin and F. Le Bars (2012). An interval approach for stability analysis; Application to sailboat robotics. *IEEE Transaction on Robotics*.

G. Chabert and L. Jaulin (2009), Contractor programming. *Artificial Intelligence*.

L. Jaulin, F. Le Bars , B. Clément, Y. Gallou, O. Ménage, O. Reynet, J. Sliwka and B. Zerr (2012). Suivi de route pour un robot voilier, CIFA 2012.

L. Jaulin (2004) Modélisation et commande d'un bateau à voile, CIFA2004.

L. Jaulin (2011). Set-membership localization with probabilistic errors, Robotics and Autonomous Systems. volume 59, issue 6.

L. Jaulin (2011). Range-only SLAM with occupancy maps; A set-membership approach. IEEE-TRO. Vol 27.