

Adaptive Control using Projection Operator.

Let's consider a case where some error is guaranteed and analyze the system response using the projector operator in the adaptive laws.

Obviously many other sources of disturbances can benefit from the use of the projection operator.

Plant:

$$\dot{x}(t) = Ax(t) + b\lambda [u(t) + f(x(t))]$$

suppose f is not linearly parametrizable.
 \Rightarrow

$$f(x(t)) = \alpha \Phi(x(t)) + \epsilon(x(t))$$

$\underbrace{\quad}_{\text{parametrized}}$ $\underbrace{\quad}_{\text{error}}$
approximation

\Rightarrow

$$\dot{x}(t) = Ax(t) + b\lambda [u(t) + \alpha \Phi(x(t)) + \epsilon(x(t))]$$

Model:

$$\dot{x}_m(t) = A_m x_m(t) + b_m r(t)$$

Controller:

$$u(t) = k_x^T(t)x(t) + k_r(t)r(t) - \hat{\alpha}(t)\Phi(x(t))$$

MATCHING ASSUMPTIONS:

БУДУЩИЙ (CONT)

$$\exists k_x^* : b\lambda(k_x^*)^T = A_m - A$$

$$\exists k_r^* : b\lambda k_r^* = b_m$$

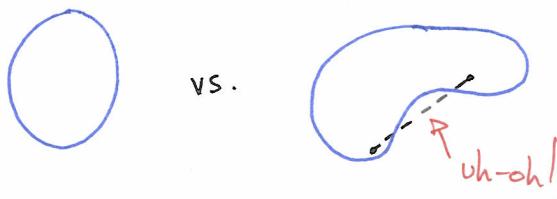
Projection - Based Adaptation

- provides a method to smoothly adjust adaptation so that it remains within a compact, convex domain.

- What does it mean for a domain to be convex?

domain Ω is convex - if

$$\forall \theta_1, \theta_2 \in \Omega \subset \mathbb{R}^n, \quad \lambda \theta_1 + (1-\lambda) \theta_2 \in \Omega \quad \forall 0 \leq \lambda \leq 1.$$



- What does it mean for a function $\Phi: \mathbb{R}^n \rightarrow \mathbb{R}$ to be convex?

$$\forall \theta_1, \theta_2 \in \mathbb{R}^n, \quad f(\lambda \theta_1 + (1-\lambda) \theta_2) \leq \lambda f(x) + (1-\lambda) f(y)$$

- Convexity of $\bar{f}: \mathbb{R}^n \rightarrow \mathbb{R}$ means that its level sets are convex.
(+interior)

Lemma. $\Psi: \mathbb{R}^n \rightarrow \mathbb{R}$ convex \Rightarrow $\Omega_s = \{\theta \in \mathbb{R}^n \mid \Psi(\theta) \leq s\}$ is convex for $s > 0$.

- Convexity of $\Phi: \mathbb{R}^n \rightarrow \mathbb{R}$ means that its gradient is in the direction of the outward normal to the level sets of Φ .

of course Φ must be differentiable.

Lemma. Let $\Phi : \mathbb{R}^n \rightarrow \mathbb{R}$ be $C^1(\mathbb{R}^n; \mathbb{R})$. For a constant $s > 0$ and its associated Ω_s , let $\theta_i, \theta_b \in \Omega_s$ be such that $\Phi(\theta_i) < s$ (interior point) and $\Phi(\theta_b) = s$ (boundary point). Then,

$$\nabla \Phi(\theta_b) \cdot (\theta_b - \theta_i) \leq 0$$

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The Projection operator:

Definition. Consider a convex compact set with a smooth boundary given by $\Omega_c = \{\theta \in \mathbb{R}^n \mid \Phi(\theta) \leq c\}$, $0 \leq c \leq 1$, where $\Phi : \mathbb{R}^n \rightarrow \mathbb{R}$ is the following smooth convex function

$$\Psi(\theta) = \frac{\theta^T \theta - \theta_{\max}^2}{\epsilon_\theta \theta_{\max}^2}$$

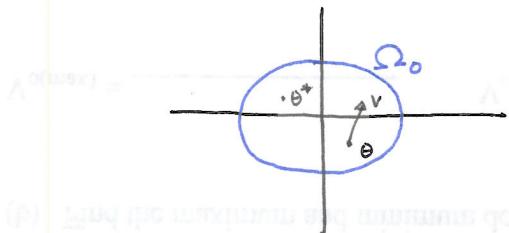
where θ_{\max} is the norm bound imposed on the parameter θ and $\epsilon_\theta > 0$ denotes the convergence tolerance of choice. Let the true value of the parameter be $\theta^* \in \Omega_0$. The projection operator is defined as

$$\text{Proj}(\theta, v) = \begin{cases} v & \text{if } \Phi(\theta) < 0 \\ v & \text{if } \Phi(\theta) \geq 0 \text{ and } \langle \nabla \Phi, v \rangle \leq 0 \\ v - \frac{\Phi(\theta)}{\|\nabla \Phi\|} \left(\frac{\nabla \Phi}{\|\nabla \Phi\|}, v \right) \frac{\nabla \Phi}{\|\nabla \Phi\|} & \text{if } \Phi(\theta) \geq 0 \text{ and } \langle \nabla \Phi, v \rangle > 0 \end{cases}$$

- $\Phi(\theta)$ can be written as $\Phi(\theta) = \frac{\langle \theta, \theta \rangle - \theta_{\max}^2}{\epsilon_\theta \theta_{\max}^2}$.

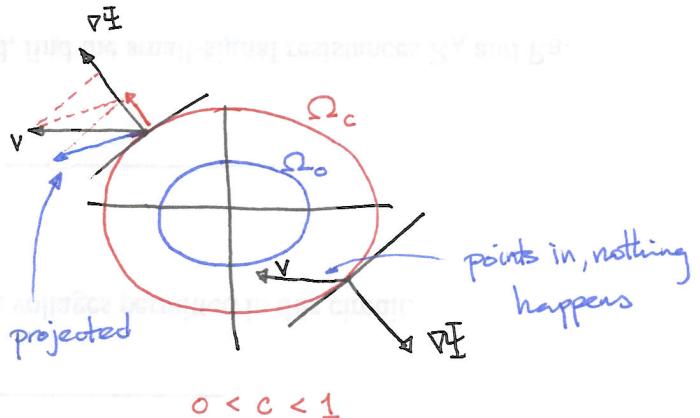
How projection operator works:

(C) ~~vector field v points outside Ω_0 , so it's being forced back into the domain Ω_0 since $c > 1$~~

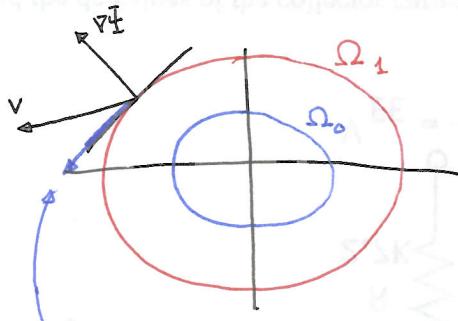


(B) ~~vector field v is within the domain Ω_0 so nothing happens~~

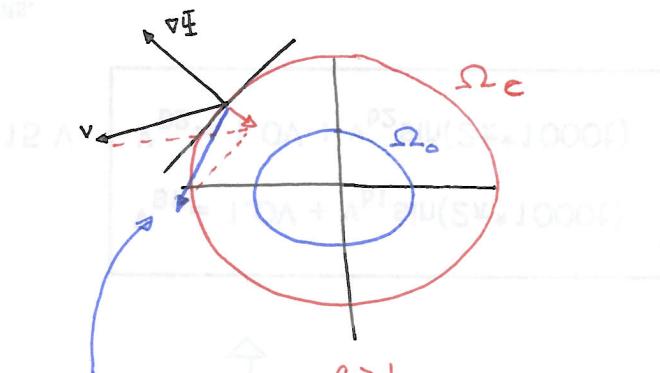
It's OK, nothing happens



(A) ~~vector field v is outside the domain Ω_0 so it's being forced to point tangent to the boundary~~



projected to be tangent
to level set.



projected to point
towards the interior of
 Ω_c .

idea is to smoothly modify vector to point inwards (if it doesn't) as we get further from Ω_0 . We take drastic measures outside of Ω_1 to get it to point in.

- If $\dot{\theta}(t) = \text{Proj}(\theta(t), v(t))$ for some $v(t)$, then $\theta(t)$ never leaves Ω_1 if $\theta(0) \in \Omega_1$.

Property. Given the parameter state θ and an associated vector v ,

$$\langle \text{Proj}(\theta, v) - v, \theta - \theta^* \rangle \geq 0$$

where θ^* is the true value of the parameter.

- just says that $(\text{Proj}(\theta, v) - v)$ points into the interior of $\Omega_{\Phi(\theta)}$.
- follows from the definition of the projection operator,

$$\langle \text{Proj}(\theta, v) - v, \theta - \theta^* \rangle = \begin{cases} 0 & \text{if } \Phi(\theta) < 0 \\ 0 & \text{if } \Phi(\theta) \geq 0 \text{ and } \langle \nabla \Phi, v \rangle < 0 \\ -\Phi(\theta) \langle \frac{\nabla \Phi}{\|\nabla \Phi\|}, v \rangle \frac{\nabla \Phi}{\|\nabla \Phi\|} & \text{if } \Phi(\theta) \geq 0 \text{ and } \langle \nabla \Phi, v \rangle > 0 \end{cases}$$

Notice that solving for $\Phi(\theta) \leq 1$ leads to

$$\langle \theta, \theta \rangle \leq (1 + \epsilon_\theta) \theta_{\max}^2$$



ϵ_θ specifies tolerance of θ .

how far beyond θ_{\max} are you willing to go for $\|\theta\|$? About $\sqrt{1 + \epsilon_\theta} \theta_{\max}$.

e.g. $100(\sqrt{1 + \epsilon_\theta} - 1)$ percent beyond limit

What is $-\Phi(\theta) \langle \frac{\nabla \Phi}{\|\nabla \Phi\|}, v \rangle \frac{\nabla \Phi}{\|\nabla \Phi\|}$

$$\Phi(\theta) = \frac{\langle \theta, \theta \rangle - \theta^2_{\max}}{\epsilon_\theta \theta_{\max}^2} = \frac{\langle \theta, \theta \rangle}{\epsilon_\theta \theta_{\max}^2} - \frac{1}{\epsilon_\theta}$$

\Rightarrow

$$\nabla \Phi(\theta) = \nabla \left(\frac{\langle \theta, \theta \rangle}{\epsilon_\theta \theta_{\max}^2} \right) = \frac{2\theta}{\epsilon_\theta \theta_{\max}^2}$$

\uparrow took advantage of some \mathbb{R}^n assumptions here.

\Rightarrow

$$\frac{\nabla \Phi(\theta)}{\|\nabla \Phi(\theta)\|} = \frac{\theta}{\|\theta\|}$$

\Rightarrow

$$-\Phi(\theta) \langle \frac{\nabla \Phi}{\|\nabla \Phi\|}, v \rangle \cdot \frac{\nabla \Phi}{\|\nabla \Phi\|} = -\Phi(\theta) \langle \frac{\theta}{\|\theta\|}, v \rangle \frac{\theta}{\|\theta\|}$$

q: explaining the quadratic scaling of time complexity

• if projection operator used to define a differential equation,

then, ~~for~~ for the proper conditions it behaves like

τ -modification. The way we'll use it will be more

in line with ϵ -modification.

error $\not\equiv$ error dynamics

$$e(t) = x(t) - x_m(t)$$

$$\dot{e}(t) = A_m e(t) + b \lambda [\Delta k_x^T(t) x(t) + \Delta k_r(t) r(t) - \Delta \alpha(t) \Phi(x(t)) + \epsilon(x(t))]$$

$$\text{with } \Delta k_x(t) = k_x(t) - k_x^*$$

$$\Delta k_r(t) = k_r(t) - k_r^*$$

$$\Delta \alpha(t) = \hat{\alpha}(t) - \alpha$$

use projection operator with standard adaptive laws.

$$k_x(t) = \Gamma_x^T \text{Proj}(k_x(t), -x(t) e^T(t) P b \text{sign}(\lambda))$$

$$k_r(t) = \Gamma_r^T \text{Proj}(k_r(t), -r(t) e^T(t) P b \text{sign}(\lambda))$$

$$\hat{\alpha}(t) = \Gamma_\alpha^T \text{Proj}(\hat{\alpha}(t), \Phi(x(t)) e^T(t) P b \text{sign}(\lambda))$$

Define

$$V(e(t), \Delta k_x(t), \Delta k_r(t), \Delta \alpha(t))$$

$$= e^T(t) P e(t) + |\lambda| [\Delta k_x^T(t) \Gamma_x^{-1} \Delta k_x(t) + \gamma_r^{-1} \Delta k_r^2(t) + \Delta \alpha^T(t) \Gamma_\alpha^{-1} \Delta \alpha(t)]$$

where $A_m^T P + P A_m + Q = 0$ for some $Q > 0$.

take time derivative

$$\begin{aligned}\dot{V}(t) = & -e^T(t)Qe(t) + 2|\lambda| \Delta k_x^T(t) [x(t)e^T(t)Pb \text{sign}(\lambda) + \Gamma_x^{-1} \Delta k_x(t)] \\ & + 2|\lambda| \Delta k_r(t) [r(t)e^T(t)Pb \text{sign}(\lambda) + \Gamma_r^{-1} \Delta k_r(t)] \\ & + 2|\lambda| \Delta \hat{x}^T(t) [-\Phi(x(t))e^T(t)Pb \text{sign}(\lambda) + \Gamma_x^{-1} \Delta \hat{x}(t)] \\ & + 2e^T(t)Pb \lambda \in (x(t))\end{aligned}$$

\Rightarrow plug in projected adaptive laws.

- If projection operator does not change its vector argument,

$$\dot{V}(t) = -e^T(t)Qe(t) + 2e^T(t)Pb \lambda \in (x(t))$$

$$\begin{aligned}&\leq -\lambda_{\min}(Q) \|e(t)\|^2 + 2\|e(t)\| \|Pb\| |\lambda| \epsilon_{\max} \\&\quad (\epsilon_{\max} > 0) \\&\leq -\|e(t)\| (\lambda_{\min}(Q) \|e(t)\| - 2\|Pb\| |\lambda| \epsilon_{\max})\end{aligned}$$

\Rightarrow

$$\dot{V}(t) \leq 0 \quad \text{if} \quad \|e\| \geq \frac{2|\lambda| \|Pb\| \epsilon_{\max}}{\lambda_{\min}(Q)}$$

- If projection operator does change its vector argument,

$$\dot{V}(t) = -e^T(t)Qe(t) + 2e^T(t)Pb \lambda \in (x(t))$$

$$- 2|\lambda| \Delta k_x^T(t) \Psi_x(k_x(t)) \frac{\nabla \Psi_x}{\|\nabla \Psi_x\|} \left\langle \frac{\nabla \Psi_x}{\|\nabla \Psi_x\|}, -x(t)e^T(t)Pb \text{sign}(\lambda) \right\rangle$$

$$- 2|\lambda| \Delta k_r(t) \Psi_r(k_r(t)) \frac{\nabla \Psi_r}{\|\nabla \Psi_r\|} \left\langle \frac{\nabla \Psi_r}{\|\nabla \Psi_r\|}, -r(t)e^T(t)Pb \text{sign}(\lambda) \right\rangle$$

$$- 2|\lambda| \Delta \hat{x}^T(t) \Psi_x(\hat{x}(t)) \frac{\nabla \Psi_x}{\|\nabla \Psi_x\|} \left\langle \frac{\nabla \Psi_x}{\|\nabla \Psi_x\|}, \Phi(x(t))e^T(t)Pb \text{sign}(\lambda) \right\rangle$$

\Rightarrow

$$\dot{V}(t) = -e^T(t) Q e(t) + 2e^T(t) P b \lambda \epsilon(x(t))$$

$$- 2e^T(t) P b \lambda \Delta k_x^T(t) \left[\mathbb{E}_x(k_x(t)) \langle \frac{\nabla \mathbb{E}_x}{\|\nabla \mathbb{E}_x\|}, -x(t) \rangle \frac{\nabla \mathbb{E}_x}{\|\nabla \mathbb{E}_x\|} \right]$$

$$- 2e^T(t) P b \lambda \Delta k_r(t) \left[\mathbb{E}_r(k_r(t)) \langle \frac{\nabla \mathbb{E}_r}{\|\nabla \mathbb{E}_r\|}, -r(t) \rangle \frac{\nabla \mathbb{E}_r}{\|\nabla \mathbb{E}_r\|} \right]$$

$$- 2e^T(t) P b \lambda \Delta \hat{x}(t) \left[\mathbb{E}_{\hat{x}}(\hat{x}(t)) \langle \frac{\nabla \mathbb{E}_{\hat{x}}}{\|\nabla \mathbb{E}_{\hat{x}}\|}, \mathbb{E}(x(t)) \rangle \frac{\nabla \mathbb{E}_{\hat{x}}}{\|\nabla \mathbb{E}_{\hat{x}}\|} \right]$$

\Rightarrow

if bounded in one direction and satisfies a stability condition (d)
gives signal size req

$$\dot{V}(t) = -e^T(t) Q e(t) + 2e^T(t) P b \lambda \epsilon(x(t))$$

$$- 2e^T(t) P b \lambda \mathbb{E}_x(k_x(t)) \langle \frac{k_x(t)}{\|k_x(t)\|}, -x(t) \rangle \Delta k_x^T(t) \frac{k_x(t)}{\|k_x(t)\|}$$

$$- 2e^T(t) P b \lambda \mathbb{E}_r(k_r(t)) \langle \frac{k_r(t)}{\|k_r(t)\|}, -r(t) \rangle \Delta k_r^T(t) \cdot \frac{k_r(t)}{\|k_r(t)\|}$$

$$- 2e^T(t) P b \lambda \mathbb{E}_{\hat{x}}(\hat{x}(t)) \langle \frac{\hat{x}(t)}{\|\hat{x}(t)\|}, \mathbb{E}(x(t)) \rangle \Delta \hat{x}^T(t) \frac{\hat{x}(t)}{\|\hat{x}(t)\|}$$



the Δ terms are differences. Expand them out and complete the squares. Also replace $\epsilon(x(t))$ with $\epsilon_{\max} > 0$ where $\epsilon_{\max} > \|\epsilon(x(t))\|$.

\Rightarrow

Then can show negative definiteness outside of a compact domain around the origin.

\Rightarrow

allows one to then conclude boundedness of signal and to define the bound.

... the rest follows from this ...

The same analysis holds for measurement error:

$$u(t) = k_x^T(t)(x(t) + d(t)) + k_r(t)r(t) - \hat{\alpha}^T(t)\Phi(x(t) + d(t))$$

$$\text{A clean way to handle} = k_x^T(t)x(t) + k_r(t)r(t) - \hat{\alpha}^T(t)\Phi(x(t)) + k_x^T(t)d(t) - \hat{\alpha}^T(t)\tilde{\Phi}(x(t), d(t))$$

where $\tilde{\Phi}(x(t), d(t)) = \Phi(x(t)) + \tilde{\Phi}(x(t), d(t))$

which is a change induced by measurement error.

$$= k_x^T x(t) + k_r(t)r(t) - \hat{\alpha}^T(t)\Phi(x(t)) + \underbrace{\epsilon(k_x(t), x(t), \hat{\alpha}(t))}_{\text{change induced by measurement error.}}$$

a bit more complicated,
but same ideas hold.

Now we have a new term ϵ which is a function of $x(t)$, $\hat{\alpha}(t)$ and $k_x(t)$.

It's a function of $x(t)$ because it's a function of $x(t)$. It's a function of $\hat{\alpha}(t)$ because it's a function of $\hat{\alpha}(t)$. It's a function of $k_x(t)$ because it's a function of $k_x(t)$.

So we have a new term ϵ which is a function of $x(t)$, $\hat{\alpha}(t)$ and $k_x(t)$.

$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?
$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?
$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?
$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?
$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?	$\hat{\alpha}$ makes?

Disturbance Rejection

We've already seen this to some degree, but it was either measurement error or parametrization/approximation error of the nonlinearities. What if the disturbances are externally generated? Can we adapt to them? Do we need to?

Plant: $\dot{x}(t) = Ax(t) + b\lambda[u(t) + \alpha^T \Phi(x(t)) + d(t)], \quad x(0) = x_0$

Model:

$$\dot{x}_m(t) = A_m x_m(t) + b_m r(t)$$

Three realistic classes of disturbances:

1 constant, $d(t) = d_0$

\Rightarrow use integral control to remove it.

2 vanishing in time, $d(t) \rightarrow 0$ as $t \rightarrow \infty$.

suppose that $d(t) \in L_2 \cap L_\infty$

and $d(t) \in L_\infty$

{this gives $d(t) \rightarrow 0$ as $t \rightarrow \infty$
by Barbalat's Lemma.

we can actually show that $e(t) \rightarrow 0$ as $t \rightarrow \infty$, Here's how,

Recall that we could get to the point where we had

$$\begin{aligned} \dot{V}(t) &= -e^T(t)Qe(t) + 2e^T(t)Pb\lambda d(t) \\ &\leq -\lambda_{\min}(Q)\|e(t)\|^2 + 2\|e(t)\|\|Pb\|\|\lambda\|\|d(t)\| \\ &\leq -\|e(t)\|\left(\lambda_{\min}(Q)\|e(t)\| - 2\|Pb\|\|\lambda\|\|d(t)\|\right) \end{aligned}$$

\Rightarrow Assuming no need for projection

$$V(t) \leq 0 \quad \text{if} \quad \|e(t)\| \geq \frac{2|\lambda| \|Pb\| |d(t)|}{\lambda_{\min}(Q)}$$

Now, can we go further than this?

Yes, if we try to complete squares

$$\begin{aligned} V(t) &\leq -\lambda_{\min}(Q) \|e(t)\|^2 + 2 \underbrace{\|Pb\| \lambda}_{2} \|e(t)\| \underbrace{|d(t)|}_{a \ b} \\ \Rightarrow 2ab &\leq a^2 + b^2 \\ &\leq -(\lambda_{\min}(Q) - c_1^2) \|e(t)\|^2 + c_2^2 |d(t)|^2, \end{aligned}$$

where $\lambda_{\min}(Q) - c_1^2 > 0$

$$c_2 = \frac{\|Pb\| \lambda}{c_1}$$

\Rightarrow integrate for all time.

$$V(\infty) - V(0) \leq -(\lambda_{\min}(Q) - c_1^2) \int_0^\infty \|e(t)\|^2 dt + c_2^2 \int_0^\infty |d(t)|^2 dt$$

\Rightarrow

$$(\lambda_{\min}(Q) - c_1^2) \int_0^\infty \|e(t)\|^2 dt \leq V(0) - V(\infty) + c_2^2 \int_0^\infty |d(t)|^2 dt$$

\Rightarrow

$$(\lambda_{\min}(Q) - c_1^2) \int_0^\infty \|e(t)\|^2 dt \leq V(0) + c_2^2 \int_0^\infty |d(t)|^2 dt$$

bounded

bounded since $d(t) \in L_2$.

\Rightarrow

$$\int_0^\infty \|e(t)\|^2 dt \leq \infty$$

\Rightarrow

$$e(t) \in L_2$$

Since all signals $e(t)$, $k_x(t)$, $k_r(t)$, $\hat{x}(t)$, $\dot{k}_x(t)$, $\dot{k}_r(t)$, $\dot{\hat{x}}(t)$ are bounded, we also get $\dot{e}(t)$ is bounded from error dynamics.

\Rightarrow

$$e(t), \dot{e}(t) \in L_\infty \quad \wedge \quad e(t) \in L_2$$

\Rightarrow Barbalat's Lemma

already established.

$$e(t) \rightarrow 0 \text{ as } t \rightarrow \infty.$$

and we are done analyzing case [2]

(last case ...)

[3] non-vanishing, but uniformly bounded disturbances, $|d(t)| \leq d_0 \forall t \geq 0$.

We will consider a new control law; one which has an additional parameter that will try to adapt to the bounded disturbance.

Controller : $u(t) = k_x^T(t)x(t) + k_r(t)r(t) - \hat{x}^T(t)\Phi(x(t)) - \beta(t) \tanh\left(\frac{e^T(t)Pb}{\delta} \operatorname{sign}(\lambda)\right)$

(for case [3])

error dynamics

$$\dot{e}(t) = A_m e(t) + b\lambda \left[\Delta k_x^T(t)x(t) + \Delta k_r(t)r(t) - \Delta \hat{x}^T(t)\Phi(x(t)) - \beta(t) \tanh\left(\frac{e^T(t)Pb}{\delta} \operatorname{sign}(\lambda)\right) \right]$$

- use Projection operator-based adaptive laws for $k_x(t)$, $k_r(t)$, $\hat{x}(t)$.
but what should adaptive law for $\beta(t)$ be?

$$\Delta \beta(t) = \dot{\beta}(t) = \gamma_p \operatorname{Proj} \left(\beta(t), e^T(t) P b \tanh \left(\frac{e^T(t) P b}{s} \operatorname{sign}(\lambda) \right) \operatorname{sign}(\lambda) \right)$$

\Rightarrow

$$\dot{V}(t) \leq -e^T(t) Q e(t) + 2|\lambda| K s d_0$$

• where we used $0 \leq |\eta| - \eta \tanh \left(\frac{\eta}{s} \right) \leq Ks$

$$K = 0.2785$$

$\underbrace{\hspace{1cm}}$
this is the bounded term
contribution from prior
 $V(t)$ line.

\Rightarrow

$$\dot{V}(t) \leq -\lambda_{\min}(Q) \|e(t)\|^2 + 2|\lambda| K s d_0$$

\Rightarrow

$$\dot{V}(t) \leq 0 \quad \text{if} \quad \|e(t)\| \geq \sqrt{\frac{2|\lambda| K s d_0}{\lambda_{\min}(Q)}} \quad \begin{array}{l} s \text{ scales error L2H} \\ \text{to be smaller.} \\ s \in (0, 1] \end{array}$$

and the rest follows from this.

1890 1. If projection operator kicks in, analysis is similar but w/ extra terms.

1890 2. If projection operator does not kick in, then we can ignore it.

1890 3. If projection operator kicks in, then we can ignore it.

1890 4. If projection operator kicks in, then we can ignore it.

1890 5. If projection operator kicks in, then we can ignore it.

1890 6. If projection operator kicks in, then we can ignore it.

1890 7. If projection operator kicks in, then we can ignore it.

1890 8. If projection operator kicks in, then we can ignore it.

1890 9. If projection operator kicks in, then we can ignore it.

1890 10. If projection operator kicks in, then we can ignore it.

1890 11. If projection operator kicks in, then we can ignore it.

1890 12. If projection operator kicks in, then we can ignore it.

1890 13. If projection operator kicks in, then we can ignore it.

1890 14. If projection operator kicks in, then we can ignore it.

1890 15. If projection operator kicks in, then we can ignore it.

1890 16. If projection operator kicks in, then we can ignore it.

selected to test

Composite Adaptation

- The idea behind composite adaptation is to add a predictor to the mix. The role of this additional component to the standard direct MRAC setup should be to improve the adaptive response of the system (given the proper parameter settings).

Plant:

$$\dot{x}(t) = a x(t) + b u(t), \quad x(0) = x_0$$

Model:

$$\dot{x}_m(t) = a_m x_m(t) + b_m r(t), \quad x_m(0) = x_0$$

Predictor:

$$\dot{x}_p(t) = a_p(x_p(t) - x(t)) + a_m x(t) + b_m r(t), \quad x_p(0) = x_0$$

Controller:

$$u(t) = k_x(t)x(t) + k_r(t)r(t)$$

Adaptation:

→ choose your favorite adaptation law here.

for simplicity, will use standard one with augmentation due to the predictor

⇒ model and prediction errors

$$e(t) = x(t) - x_m(t), \quad \tilde{x}(t) = x_p(t) - x(t)$$

(

$$\dot{e}(t) = a_m e(t) + b \Delta k_x(t)x(t) + b \Delta k_r(t)r(t)$$

$$\dot{\tilde{x}}(t) = a_p \tilde{x}(t) + \underbrace{(a_m - a - b k_x^*(t))}_{b k_x^*} x(t) + \underbrace{(b_m - b k_r^*(t))}_{b k_r^*} r(t)$$

\Rightarrow use Matching Assumptions

$$\ddot{x}(t) = a_p \tilde{x}(t) - b \Delta k_x(t) x(t) - b \Delta k_r(t) r(t)$$

GREAT!!!

candidate Lyapunov function

$$V(e(t), \tilde{x}(t), \Delta k_x(t), \Delta k_r(t)) = e^2(t) + \gamma \tilde{x}^2(t) + |b| \left[\gamma_x^{-1} \Delta k_x^2(t) + \gamma_r^{-1} \Delta k_r^2(t) \right]$$

\Rightarrow

$$\begin{aligned} \dot{V}(t) = & 2a_m e^2(t) + 2\gamma a_p \tilde{x}^2(t) \\ & + 2|b| \Delta k_x(t) [x(t)e(t)\text{sign}(b) - \gamma_x x(t) \tilde{x}(t) \text{sign}(b) + \gamma_x^{-1} \dot{\Delta k}_x(t)] \\ & + 2|b| \Delta k_r(t) [r(t)e(t)\text{sign}(b) - \gamma_r r(t) \tilde{x}(t) \text{sign}(b) + \gamma_r^{-1} \dot{\Delta k}_r(t)] \end{aligned}$$

would like for these terms to vanish

$$\dot{\Delta k}_x(t) = \dot{k}_x(t) \equiv -\gamma_x x(t) [e(t) - \gamma \tilde{x}(t)] \text{sign}(b), \quad k_x(0) = k_{x,0}$$

$$\dot{\Delta k}_r(t) = \dot{k}_r(t) \equiv -\gamma_r r(t) [e(t) - \gamma \tilde{x}(t)] \text{sign}(b), \quad k_r(0) = k_{r,0}$$

\Rightarrow

Adaptive Laws

augmentation due to predictor.

$$\dot{V} = 2a_m e^2(t) + 2\gamma a_p \tilde{x}^2(t)$$

$$= -2|a_m|e^2(t) - 2\gamma |a_p| \tilde{x}^2(t) \leq 0 \quad \text{neg. semi-definite}$$

and the rest follows as before.

Observations / Notes:

- 1] Setting $\gamma=0$ reverts to standard direct MRAC structure.
Useful parameter to have; γ gives freedom to turn on/off prediction part.
- 2] Prediction dynamics should be faster than model state dynamics.
Want faster convergence of the predictor than the adaptive tracker.
- 3] Simulations / empirical evidence suggests better / improved response with this method, in both tracking and initial transient responses during adaptation.