

# Optimal control of underactuated mechanical systems with symmetries

FOCUS PROGRAM ON GEOMETRY, MECHANICS AND DYNAMICS: the Legacy of Jerry Marsden.



*Leonardo Colombo*  
*(joint work with D. Martín de Diego)*

**The Fields Institute, Toronto, Canada, July 16, 2012**

## ① INTRODUCTION AND MOTIVATION

Euler-Lagrange equations on trivial principal bundles  
Optimal control problem

## ② SECOND-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

## ③ OPTIMAL CONTROL OF A HOMOGENEOUS BALL ON A ROTATING PLATE

## ① INTRODUCTION AND MOTIVATION

Euler-Lagrange equations on trivial principal bundles  
Optimal control problem

## ② SECOND-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

## ③ OPTIMAL CONTROL OF A HOMOGENEOUS BALL ON A ROTATING PLATE

- $Q = M \times G$  (configuration manifold)

# HAMILTON'S PRINCIPLE

- $Q = M \times G$  (configuration manifold)
- $TQ \simeq TM \times TG$

## HAMILTON'S PRINCIPLE

The motion of the mechanical system is described by applying the Hamilton's principle,

$$\delta \int_0^T L(q(t), \dot{q}(t), \xi(t), g(t)) dt = 0$$

for all variations  $\delta q(t)$  where  $\delta q(0) = \delta q(T) = 0$ ,  $q(t) \in M$  and  $\delta \xi$  verifying  $\delta \xi(t) = \dot{\eta}(t) - [\xi(t), \eta(t)]$ , where  $\eta(t)$  is an arbitrary curve on the Lie algebra with  $\eta(0) = \eta(T) = 0$  and  $\eta = (\delta g)g^{-1}$ .

# HAMILTON'S PRINCIPLE

- $Q = M \times G$  (configuration manifold)
- $TQ \simeq TM \times TG$
- $L : TQ \rightarrow \mathbb{R}$  (Lagrangian function)

## HAMILTON'S PRINCIPLE

The motion of the mechanical system is described by applying the Hamilton's principle,

$$\delta \int_0^T L(q(t), \dot{q}(t), \xi(t), g(t)) dt = 0$$

for all variations  $\delta q(t)$  where  $\delta q(0) = \delta q(T) = 0$ ,  $q(t) \in M$  and  $\delta \xi$  verifying  $\delta \xi(t) = \dot{\eta}(t) - [\xi(t), \eta(t)]$ , where  $\eta(t)$  is an arbitrary curve on the Lie algebra with  $\eta(0) = \eta(T) = 0$  and  $\eta = (\delta g)g^{-1}$ .

# HAMILTON'S PRINCIPLE

- $Q = M \times G$  (configuration manifold)
- $TQ \simeq TM \times TG$
- $L : TQ \rightarrow \mathbb{R}$  (Lagrangian function)
- $TG \simeq \mathfrak{g} \times G$  (right-trivialization)

## HAMILTON'S PRINCIPLE

The motion of the mechanical system is described by applying the Hamilton's principle,

$$\delta \int_0^T L(q(t), \dot{q}(t), \xi(t), g(t)) dt = 0$$

for all variations  $\delta q(t)$  where  $\delta q(0) = \delta q(T) = 0$ ,  $q(t) \in M$  and  $\delta \xi$  verifying  $\delta \xi(t) = \dot{\eta}(t) - [\xi(t), \eta(t)]$ , where  $\eta(t)$  is an arbitrary curve on the Lie algebra with  $\eta(0) = \eta(T) = 0$  and  $\eta = (\delta g)g^{-1}$ .

# HAMILTON'S PRINCIPLE

- $Q = M \times G$  (configuration manifold)
- $TQ \simeq TM \times TG$
- $L : TQ \rightarrow \mathbb{R}$  (Lagrangian function)
- $TG \simeq \mathfrak{g} \times G$  (right-trivialization)
- $L : TM \times \mathfrak{g} \times G \rightarrow \mathbb{R}$ .

## HAMILTON'S PRINCIPLE

The motion of the mechanical system is described by applying the Hamilton's principle,

$$\delta \int_0^T L(q(t), \dot{q}(t), \xi(t), g(t)) dt = 0$$

for all variations  $\delta q(t)$  where  $\delta q(0) = \delta q(T) = 0$ ,  $q(t) \in M$  and  $\delta \xi$  verifying  $\delta \xi(t) = \dot{\eta}(t) - [\xi(t), \eta(t)]$ , where  $\eta(t)$  is an arbitrary curve on the Lie algebra with  $\eta(0) = \eta(T) = 0$  and  $\eta = (\delta g)g^{-1}$ .

# EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

## EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

$$\begin{aligned}\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}} \right) &= \frac{\partial L}{\partial q}, \quad \xi = \dot{g}g^{-1} \\ \frac{d}{dt} \left( \frac{\delta L}{\delta \xi} \right) &= -\text{ad}_\xi^* \left( \frac{\delta L}{\delta \xi} \right) + r_g^* \frac{\delta L}{\delta g},\end{aligned}$$

If the Lagrangian  $L$  is right-invariant the above equations are written as

$$\begin{aligned}\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}} \right) &= \frac{\partial L}{\partial q} \\ \frac{d}{dt} \left( \frac{\delta L}{\delta \xi} \right) &= -\text{ad}_\xi^* \left( \frac{\delta L}{\delta \xi} \right), \quad \xi = \dot{g}g^{-1}.\end{aligned}$$

# EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES FOR SYSTEMS WITH CONSTRAINTS

We suppose that the system is subject to some constraints equations,  $\Phi^\alpha : TM \times \mathfrak{g} \times G \rightarrow \mathbb{R}$  with  $\alpha = 1, \dots, m \leq n$ . The equations of motion for this kind of systems are given using the Lagrange multipliers theorem defining the extended Lagrangian  $\tilde{L} = L + \lambda_\alpha \Phi^\alpha$ ,  $\alpha = 1, \dots, m$ .

## EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES FOR SYSTEMS WITH CONSTRAINTS

$$\begin{aligned} \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}} \right) + \frac{d}{dt} \left( \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial \dot{q}} \right) &= \frac{\partial L}{\partial q} + \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial q}, \quad \xi = \dot{g}g^{-1} \\ \frac{d}{dt} \left( \frac{\delta L}{\delta \xi} \right) + \lambda_\alpha \frac{d}{dt} \left( \frac{\delta \Phi^\alpha}{\delta \xi} \right) &= -\text{ad}_\xi^* \left( \frac{\delta L}{\delta \xi} \right) - \text{ad}_\xi^* \left( \lambda_\alpha \frac{\delta \Phi^\alpha}{\delta \xi} \right) + r_g^* \frac{\delta L}{\delta g}, \\ &\quad + r_g^* \left( \lambda_\alpha \frac{\delta \Phi^\alpha}{\delta g} \right) + \dot{\lambda}_\alpha \frac{\delta \Phi^\alpha}{\delta \xi} \\ \Phi^\alpha(q, \dot{q}, g, \xi) &= 0 \end{aligned}$$

# EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES FOR SYSTEMS WITH CONSTRAINTS

If the Lagrangian  $L$  and the constraints  $\Phi^\alpha$  are right-invariant the above equations are written as

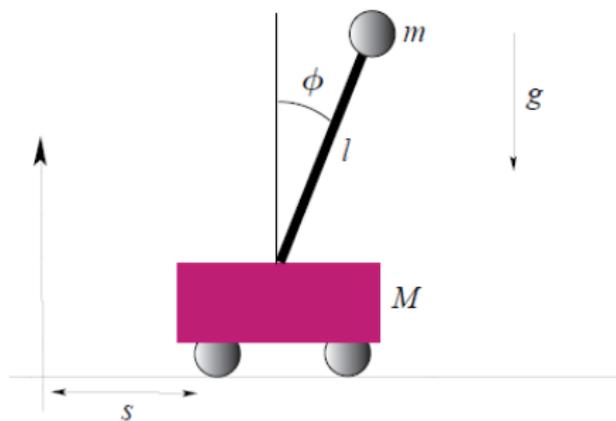
$$\begin{aligned}\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}} \right) + \frac{d}{dt} \left( \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial \dot{q}} \right) &= \frac{\partial L}{\partial q} + \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial q} \\ \frac{d}{dt} \left( \frac{\delta L}{\delta \xi} \right) + \frac{d}{dt} \left( \lambda_\alpha \frac{\delta \Phi^\alpha}{\delta \xi} \right) &= -\text{ad}_\xi^* \left( \frac{\delta L}{\delta \xi} \right) - \text{ad}_\xi^* \left( \lambda_\alpha \frac{\delta \Phi^\alpha}{\delta \xi} \right), \\ \xi &= \dot{g}g^{-1}, \quad \Phi^\alpha(q, \dot{q}, g, \xi) = 0\end{aligned}$$

# OPTIMAL CONTROL PROBLEM

- The first step for studying control systems with symmetries is to take as a configuration manifold a trivial principal bundle  $Q = M \times G$ .

- The first step for studying control systems with symmetries is to take as a configuration manifold a trivial principal bundle  $Q = M \times G$ .
- In what follows we assume that all the control systems are **controllable**, that is, for any two points  $x_0$  and  $x_f$  in the configuration space  $Q$ , there exists an admissible control  $u(t) \in U \subset \mathbb{R}^r$  defined on some interval  $[0, T]$  such that the system with initial condition  $x_0$  reaches the point  $x_f$  in time  $T$ .
- A control system is called **underactuated** if the number of control inputs is less than the dimension of the configuration space.

# UNDERACTUATED SYSTEMS



## CONTROLLED EULER-LAGRANGE EQUATIONS

$$\begin{aligned}\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}^A} \right) - \frac{\partial L}{\partial q^A} &= u_a \mu^a_A(q), \\ \frac{d}{dt} \left( \frac{\partial L}{\partial \xi} \right) + \text{ad}^*_\xi \left( \frac{\partial L}{\partial \xi} \right) &= u_a \eta^a(q),\end{aligned}$$

where we denote by  $\mathcal{B}^a = \{(\mu^a, \eta^a)\}$ ,  $\mu^a(q) \in T_q^*M$ ,  $\eta^a(q) \in \mathfrak{g}^*$ ,  $a = 1, \dots, r$ ; and  $A = 1, \dots, n$ . Here, we are assuming that  $\{(\mu^a, \eta^a)\}$  are independent elements of  $\Gamma(T^*M \times \mathfrak{g}^*)$  and  $u_a$  are admissible controls. Taking this into account, the optimal control problem can be formulated as...

## OPTIMAL CONTROL PROBLEM:

Finding trajectories  $(q(t), \xi(t), u(t))$  of the state variables and the inputs satisfying the control equations, subject to initial conditions  $(q(0), \dot{q}(0), \xi(0))$  and final conditions  $(q(T), \dot{q}(T), \xi(T))$ , and, moreover, extremizing the functional

$$\mathcal{J}(q, \dot{q}, \xi, u) = \int_0^T C(q(t), \dot{q}(t), \xi(t), u(t)) dt.$$

# OPTIMAL CONTROL PROBLEM

We can reformulate this optimal control problem as a higher-order order variational problem subject to higher-order constraints by the following procedure: complete  $\mathcal{B}^a$  to a basis  $\{\mathcal{B}^a, \mathcal{B}^\alpha\}$  of  $\Gamma(T^*M \times \mathfrak{g}^*)$ . Take its dual basis  $\{\mathcal{B}_a, \mathcal{B}_\alpha\}$  on  $\Gamma(TM \times \mathfrak{g})$ . This basis induces coordinates  $(q^A, \dot{q}, \xi^a, \xi^\alpha)$  on  $TM \times \mathfrak{g}$ . If we denote by  $\mathcal{B}_a = \{(X_a, \chi_a)\} \in \Gamma(TM \times \mathfrak{g})$  (resp.  $\mathcal{B}_\alpha = \{(X_\alpha, \chi_\alpha)\} \in \Gamma(TM \times \mathfrak{g})$ ), controlled equations are rewritten as

# OPTIMAL CONTROL PROBLEM

We can reformulate this optimal control problem as a higher-order order variational problem subject to higher-order constraints by the following procedure: complete  $\mathcal{B}^a$  to a basis  $\{\mathcal{B}^a, \mathcal{B}^\alpha\}$  of  $\Gamma(T^*M \times \mathfrak{g}^*)$ . Take its dual basis  $\{\mathcal{B}_a, \mathcal{B}_\alpha\}$  on  $\Gamma(TM \times \mathfrak{g})$ . This basis induces coordinates  $(q^A, \dot{q}, \xi^a, \xi^\alpha)$  on  $TM \times \mathfrak{g}$ . If we denote by  $\mathcal{B}_a = \{(X_a, \chi_a)\} \in \Gamma(TM \times \mathfrak{g})$  (resp.  $\mathcal{B}_\alpha = \{(X_\alpha, \chi_\alpha)\} \in \Gamma(TM \times \mathfrak{g})$ ), controlled equations are rewritten as

## CONTROLLED EULER LAGRANGE EQUATIONS

$$\left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}^a} \right) - \frac{\partial L}{\partial q^a} \right) X_a(q) + \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \xi} \right) + \left( ad_\xi^* \frac{\partial L}{\partial \xi} \right) \right) \chi_a(q) = u_a,$$
$$\left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}^\alpha} \right) - \frac{\partial L}{\partial q^\alpha} \right) X_\alpha(q) + \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \xi} \right) + \left( ad_\xi^* \frac{\partial L}{\partial \xi} \right) \right) \chi_\alpha(q) = 0.$$

The proposed optimal control problem is equivalent to a variational problem with second order constraints, where we define the Lagrangian  $\tilde{L} : T^{(2)}M \times \mathfrak{g}^2 \rightarrow \mathbb{R}$  given, in the selected coordinates, by

$$\tilde{L}(q^A, \dot{q}^A, \ddot{q}^A, \xi^i, \dot{\xi}^i) = C \left( q^A, \dot{q}^A, \xi^i, F_a(q^A, \dot{q}^A, \ddot{q}^A, \xi^i, \dot{\xi}^i) \right),$$

where  $C$  is the cost function and

$$\begin{aligned} F_a(q^A, \dot{q}^A, \ddot{q}^A, \xi^i, \dot{\xi}^i) &= \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}^a} \right) - \frac{\partial L}{\partial q^a} \right) \chi_a(q) \\ &+ \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \xi^i} \right) + \left( ad_{\xi^i}^* \frac{\partial L}{\partial \xi} \right) \right) \chi_a(q). \end{aligned}$$

subjected to the second-order constraints:

$$\begin{aligned} \Phi^\alpha(q^A, \dot{q}^A, \ddot{q}^A, \xi^i, \dot{\xi}^i) &= \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{q}^\alpha} \right) - \frac{\partial L}{\partial q^\alpha} \right) \chi_\alpha(q) \\ &+ \left( \frac{d}{dt} \left( \frac{\partial L}{\partial \dot{\xi}^i} \right) + \left( ad_\xi^* \frac{\partial L}{\partial \xi^i} \right) \right) \chi_\alpha(q). \end{aligned}$$

- A.M. Bloch. Nonholonomic Mechanics and Control. Interdisciplinary Applied Mathematics Series, 24, Springer-Verlag, New York (2003).

## ① INTRODUCTION AND MOTIVATION

Euler-Lagrange equations on trivial principal bundles  
Optimal control problem

## ② SECOND-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

## ③ OPTIMAL CONTROL OF A HOMOGENEOUS BALL ON A ROTATING PLATE

Now we derive the Euler-Lagrange equations for Lagrangians defined on  $T^{(2)}Q \simeq T^{(2)}M \times 2\mathfrak{g} \times G$ .

- The Lie algebra structure of  $2\mathfrak{g}$  is given by 
$$[(\xi_1, \eta_1), (\xi_2, \eta_2)] = ([\xi_1, \xi_2], [\xi_1, \eta_2] - [\xi_2, \eta_1]) \in 2\mathfrak{g}.$$

# HAMILTON'S PRINCIPLE

Now we derive the Euler-Lagrange equations for Lagrangians defined on  $T^{(2)}Q \simeq T^{(2)}M \times 2\mathfrak{g} \times G$ .

- The Lie algebra structure of  $2\mathfrak{g}$  is given by  $[(\xi_1, \eta_1), (\xi_2, \eta_2)] = ([\xi_1, \xi_2], [\xi_1, \eta_2] - [\xi_2, \eta_1]) \in 2\mathfrak{g}$ .

## HAMILTON'S PRINCIPLE

Finding the critical curves of the action defined by

$$\mathcal{A}(c(t)) = \int_0^T L(q, \dot{q}, \ddot{q}, g, \xi, \dot{\xi}) dt$$

among all the curves  $c(t) \in \mathcal{C}^{(2)}(T^{(2)}M \times 2\mathfrak{g} \times G)$  satisfying the boundary conditions for arbitrary variations  $\delta c = (\delta q, \delta q^{(1)}, \delta q^{(2)}, \delta g, \delta \xi, \delta \dot{\xi})$ , where

$\delta q = \frac{d}{d\epsilon}|_{\epsilon=0} q_\epsilon$ ,  $\delta q^{(l)} = \frac{d^l}{dt^l} \delta q$ , for  $l = 1, 2$ ; and  $\delta g = \frac{d}{d\epsilon}|_{\epsilon=0} g_\epsilon$ .

The corresponding variations  $\delta \xi$  induced by  $\delta g$  are given by  $\delta \xi = \dot{\eta} - [\xi, \eta]$  where  $\eta := \delta g g^{-1} \in \mathfrak{g}$  ( $\delta g = \eta g$ ).

# SECOND-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

## SECOND-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

$$\left(-\frac{d}{dt} - ad_{\xi}^*\right) \left(\frac{\delta L}{\delta \xi} - \frac{d}{dt} \frac{\delta L}{\delta \dot{\xi}}\right) = -r_g^* \frac{\partial L}{\partial g}, \quad \dot{g} = \xi g, \quad (1a)$$

$$\frac{d}{dt} \left(\frac{d}{dt} \frac{\partial L}{\partial \ddot{q}} - \frac{\partial L}{\partial \dot{q}}\right) = -\frac{\partial L}{\partial q}, \quad (1b)$$

which splits into a  $M$  part (1a) and a  $G$  part (1b).

# HIGHER-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES FOR SYSTEMS WITH CONSTRAINTS

The equations of motion given by the higher-order variational principle for  $L : T^{(k)}M \times \mathfrak{kg} \times G \rightarrow \mathbb{R}$  with higher-order constraints  $\Phi^\alpha : T^{(k)}M \times \mathfrak{kg} \times G \rightarrow \mathbb{R}$  reads:

# HIGHER-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES FOR SYSTEMS WITH CONSTRAINTS

The equations of motion given by the higher-order variational principle for  $L : T^{(k)}M \times \mathfrak{kg} \times G \rightarrow \mathbb{R}$  with higher-order constraints  $\Phi^\alpha : T^{(k)}M \times \mathfrak{kg} \times G \rightarrow \mathbb{R}$  reads:

## HIGHER-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES FOR SYSTEMS WITH CONSTRAINTS

$$0 = \sum_{l=0}^k (-1)^l \frac{d^l}{dt^l} \left( \frac{\partial L}{\partial q^{(l)i}} - \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial q^{(l)i}} \right),$$

$$0 = \left( \frac{d}{dt} + ad_\xi^* \right) \sum_{l=0}^{k-1} (-1)^l \frac{d^l}{dt^l} \left( \frac{\partial L}{\partial \xi^{(l)}} - \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial \xi^{(l)}} \right) - r_g^* \left( \frac{\partial L}{\partial g} - \lambda_\alpha \frac{\partial \Phi^\alpha}{\partial g} \right),$$

$$0 = \Phi^\alpha(c(t)),$$

$$\dot{g} = \xi g,$$

## ① INTRODUCTION AND MOTIVATION

Euler-Lagrange equations on trivial principal bundles  
Optimal control problem

## ② SECOND-ORDER EULER-LAGRANGE EQUATIONS ON TRIVIAL PRINCIPAL BUNDLES

## ③ OPTIMAL CONTROL OF A HOMOGENEOUS BALL ON A ROTATING PLATE

# OPTIMAL CONTROL OF A HOMOGENEOUS BALL ON A ROTATING PLATE

- Neimark, Ju. Fufaev, N.A; *Dynamics of nonholonomic systems* Translations of Mathematical Monographs, Amer. Math. Soc., 33 (1972).
- Koon, Wang-Sang; Marsden, Jerrold E. *Optimal control for holonomic and nonholonomic mechanical systems with symmetry and Lagrangian reduction*. SIAM J. Control Optim. 35 (1997), no. 3, 901929.
- Bloch, Anthony; Krishnaprasad, P. S; Marsden, Jerrold E; Murray, Richard M. *Nonholonomic mechanical systems with symmetry*. Arch. Rational Mech. Anal. 136 (1996), no. 1, 2199.
- Bloch, A. M.J. Baillieul, P. Crouch and J. Marsden. *Nonholonomic mechanics and control*. Interdisciplinary Applied Mathematics, 24. Systems and Control. Springer-Verlag, New York, 2003.

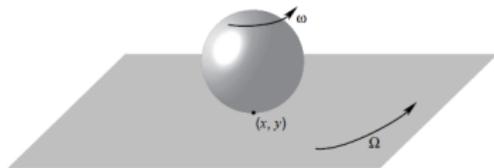
# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

A (homogeneous) ball of **radius**  $r > 0$ , **mass**  $m$  and **inertia**  $mk^2$  about any axis rolls without sliding on a horizontal table which rotates with angular velocity  $\Omega$  about a vertical axis  $x_3$  through one of its points. Apart from the constant gravitational force, no other external forces are assumed to act on the sphere.

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

A (homogeneous) ball of **radius**  $r > 0$ , **mass**  $m$  and **inertia**  $mk^2$  about any axis rolls without sliding on a horizontal table which rotates with angular velocity  $\Omega$  about a vertical axis  $x_3$  through one of its points. Apart from the constant gravitational force, no other external forces are assumed to act on the sphere.

- $(x, y)$  denotes the position of the point of contact of the sphere with the table.
- $Q = \mathbb{R}^2 \times SO(3)$  where may be parametrized  $Q$  by  $(x, y, g)$ ,  $g \in SO(3)$ , all measured with respect to the inertial frame.
- Let  $\omega = (\omega_x, \omega_y, \omega_z)$  be the angular velocity vector of the sphere measured also with respect to the inertial frame.



# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

- The potential energy is constant, so we may put  $V = 0$ .  
The nonholonomic constraints are

$$\begin{aligned}\dot{x} + \frac{r}{2} \text{Tr}(\dot{g}g^T E_2) &= -\Omega(t)y, \\ \dot{y} - \frac{r}{2} \text{Tr}(\dot{g}g^T E_1) &= \Omega(t)x,\end{aligned}$$

where  $\{E_1, E_2, E_3\}$  is the standard basis of  $\mathfrak{so}(3)$ .

The matrix  $\dot{g}g^T$  is skew-symmetric therefore we may write

$$\dot{g}g^T = \begin{pmatrix} 0 & -\omega_3 & \omega_2 \\ \omega_3 & 0 & -\omega_1 \\ -\omega_2 & \omega_1 & 0 \end{pmatrix}$$

where  $(\omega_1, \omega_2, \omega_3)$  represents the angular velocity vector of the sphere measured with respect to the inertial frame.

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

Then, we may rewrite the constraints in the usual form:

$$\begin{aligned}\dot{x} - r\omega_2 &= -\Omega(t)y, \\ \dot{y} + r\omega_1 &= \Omega(t)x.\end{aligned}$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

Then, we may rewrite the constraints in the usual form:

$$\begin{aligned}\dot{x} - r\omega_2 &= -\Omega(t)y, \\ \dot{y} + r\omega_1 &= \Omega(t)x.\end{aligned}$$

In addition, since we do not consider external forces the Lagrangian of the system corresponds with the kinetic energy

$$K(x, y, \dot{x}, \dot{y}, \omega_1, \omega_2, \omega_3) = \frac{1}{2}(m\dot{x}^2 + m\dot{y}^2 + mk^2(\omega_1^2 + \omega_2^2 + \omega_3^2)).$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

- $Q = \mathbb{R}^2 \times SO(3)$  is the total space of a trivial principal  $SO(3)$ -bundle over  $\mathbb{R}^2$
- the bundle projection  $\phi : Q \rightarrow M = \mathbb{R}^2$  is just the canonical projection on the first factor.

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

- $Q = \mathbb{R}^2 \times SO(3)$  is the total space of a trivial principal  $SO(3)$ -bundle over  $\mathbb{R}^2$
- the bundle projection  $\phi : Q \rightarrow M = \mathbb{R}^2$  is just the canonical projection on the first factor.

Therefore, we may consider the corresponding quotient bundle  $E = TQ/SO(3)$  over  $M = \mathbb{R}^2$ .

- $TSO(3) \simeq \mathfrak{so}(3) \times SO(3)$  by using right translation.
- The tangent action of  $SO(3)$  on  $T(SO(3)) \cong \mathfrak{so}(3) \times SO(3)$  is the trivial action

$$(\mathfrak{so}(3) \times SO(3)) \times SO(3) \rightarrow \mathfrak{so}(3) \times SO(3), \quad ((\omega, g), h) \mapsto (\omega, gh).$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

- $Q = \mathbb{R}^2 \times SO(3)$  is the total space of a trivial principal  $SO(3)$ -bundle over  $\mathbb{R}^2$
- the bundle projection  $\phi : Q \rightarrow M = \mathbb{R}^2$  is just the canonical projection on the first factor.

Therefore, we may consider the corresponding quotient bundle  $E = TQ/SO(3)$  over  $M = \mathbb{R}^2$ .

- $TSO(3) \simeq \mathfrak{so}(3) \times SO(3)$  by using right translation.
- The tangent action of  $SO(3)$  on  $T(SO(3)) \cong \mathfrak{so}(3) \times SO(3)$  is the trivial action

$$(\mathfrak{so}(3) \times SO(3)) \times SO(3) \rightarrow \mathfrak{so}(3) \times SO(3), \quad ((\omega, g), h) \mapsto (\omega, gh).$$

Thus, the quotient bundle  $TQ/SO(3)$  is isomorphic to the product manifold  $T\mathbb{R}^2 \times \mathfrak{so}(3)$ , and the vector bundle projection is  $\tau_{\mathbb{R}^2} \circ pr_1$ , where  $pr_1 : T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow T\mathbb{R}^2$  and  $\tau_{\mathbb{R}^2} : T\mathbb{R}^2 \rightarrow \mathbb{R}^2$  are the canonical projections.

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

A section of  $E = TQ/SO(3) \cong T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  is a pair  $(X, f)$ , where  $X$  is a vector field on  $\mathbb{R}^2$  and  $f : \mathbb{R}^2 \rightarrow \mathfrak{so}(3)$  is a smooth map. Therefore, a global basis of sections of  $T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  is

$$\begin{aligned} e_1 &= \left( \frac{\partial}{\partial x}, 0 \right), & e_2 &= \left( \frac{\partial}{\partial y}, 0 \right), \\ e_3 &= (0, E_1), & e_4 &= (0, E_2), & e_5 &= (0, E_3). \end{aligned}$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

A section of  $E = TQ/SO(3) \cong T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  is a pair  $(X, f)$ , where  $X$  is a vector field on  $\mathbb{R}^2$  and  $f : \mathbb{R}^2 \rightarrow \mathfrak{so}(3)$  is a smooth map. Therefore, a global basis of sections of  $T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  is

$$\begin{aligned} e_1 &= \left( \frac{\partial}{\partial x}, 0 \right), & e_2 &= \left( \frac{\partial}{\partial y}, 0 \right), \\ e_3 &= (0, E_1), & e_4 &= (0, E_2), & e_5 &= (0, E_3). \end{aligned}$$

There exists a one-to-one correspondence between the space  $\Gamma(E = TQ/SO(3))$  and the  $G$ -invariant vector fields on  $Q$ . If  $[[\cdot, \cdot]]$  is the Lie bracket on the space  $\Gamma(E = TQ/SO(3))$ , then the only non-zero fundamental Lie brackets are

$$[[e_4, e_3]] = e_5, \quad [[e_5, e_4]] = e_3, \quad [[e_3, e_5]] = e_4.$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

A section of  $E = TQ/SO(3) \cong T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  is a pair  $(X, f)$ , where  $X$  is a vector field on  $\mathbb{R}^2$  and  $f : \mathbb{R}^2 \rightarrow \mathfrak{so}(3)$  is a smooth map. Therefore, a global basis of sections of  $T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  is

$$\begin{aligned} e_1 &= \left( \frac{\partial}{\partial x}, 0 \right), & e_2 &= \left( \frac{\partial}{\partial y}, 0 \right), \\ e_3 &= (0, E_1), & e_4 &= (0, E_2), & e_5 &= (0, E_3). \end{aligned}$$

There exists a one-to-one correspondence between the space  $\Gamma(E = TQ/SO(3))$  and the  $G$ -invariant vector fields on  $Q$ . If  $[\cdot, \cdot]$  is the Lie bracket on the space  $\Gamma(E = TQ/SO(3))$ , then the only non-zero fundamental Lie brackets are

$$[[e_4, e_3]] = e_5, \quad [[e_5, e_4]] = e_3, \quad [[e_3, e_5]] = e_4.$$

Moreover, it follows that the Lagrangian function  $L = K$  and the constraints are  $SO(3)$ -invariant. Consequently,  $L$  induces a Lagrangian function  $L'$  on  $E = TQ/SO(3) \simeq T\mathbb{R}^2 \times \mathfrak{so}(3)$ .

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

We have a constrained system on  $E = TQ/SO(3) \simeq T\mathbb{R}^2 \times \mathfrak{so}(3)$  and note that in this case the constraints are nonholonomic and affine in the velocities. The constraints define an affine subbundle of the vector bundle  $E \simeq T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  which is modeled over the vector subbundle  $\mathcal{D}$  generated by the sections

$$\mathcal{D} = \text{span}\{e_5; re_1 + e_4; re_2 - e_3\}$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

We have a constrained system on  $E = TQ/SO(3) \simeq T\mathbb{R}^2 \times \mathfrak{so}(3)$  and note that in this case the constraints are nonholonomic and affine in the velocities. The constraints define an affine subbundle of the vector bundle  $E \simeq T\mathbb{R}^2 \times \mathfrak{so}(3) \rightarrow \mathbb{R}^2$  which is modeled over the vector subbundle  $\mathcal{D}$  generated by the sections

$$\mathcal{D} = \text{span}\{e_5; re_1 + e_4; re_2 - e_3\}$$

After some computations the equations of motion for this constrained system are precisely

$$\left. \begin{aligned} \dot{x} - r\omega_2 &= -\Omega(t)y, \\ \dot{y} + r\omega_1 &= \Omega(t)x, \\ \dot{\omega}_3 &= 0, \end{aligned} \right\}$$

together with

$$\ddot{x} + \frac{k^2\Omega(t)}{r^2 + k^2}\dot{y} = 0, \quad \ddot{y} - \frac{k^2\Omega(t)}{r^2 + k^2}\dot{x} = 0$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

Assume full control over the motion of the center of the ball (the shape variables). The controlled system can be written as,

$$\begin{aligned}\ddot{x} + \frac{k^2\Omega(t)}{r^2 + k^2}\dot{y} &= u_1, \\ \ddot{y} - \frac{k^2\Omega(t)}{r^2 + k^2}\dot{x} &= u_2\end{aligned}$$

subject to

$$\left. \begin{aligned}\omega_2 - \frac{1}{r}\dot{x} &= \frac{\Omega(t)y}{r}, \\ \omega_1 + \frac{1}{r}\dot{y} &= \frac{\Omega(t)x}{r}, \\ \dot{\omega}_3 &= 0.\end{aligned}\right\}$$

# OPTIMAL CONTROL OF AN HOMOGENEOUS BALL ON A ROTATING PLATE

Assume full control over the motion of the center of the ball (the shape variables). The controlled system can be written as,

$$\begin{aligned}\ddot{x} + \frac{k^2\Omega(t)}{r^2 + k^2}\dot{y} &= u_1, \\ \ddot{y} - \frac{k^2\Omega(t)}{r^2 + k^2}\dot{x} &= u_2\end{aligned}$$

subject to

$$\left. \begin{aligned}\omega_2 - \frac{1}{r}\dot{x} &= \frac{\Omega(t)y}{r}, \\ \omega_1 + \frac{1}{r}\dot{y} &= \frac{\Omega(t)x}{r}, \\ \dot{\omega}_3 &= 0.\end{aligned}\right\}$$

Now, consider the cost function

$$C = \frac{1}{2} (u_1^2 + u_2^2) ,$$

# PLATE BALL PROBLEM

## PLATE BALL PROBLEM

Given  $q_0, q_f \in \mathbb{R}^2$ ,  $\dot{q}_0 \in T_{q_0}\mathbb{R}^2$ ,  $\dot{q}_f \in T_{q_f}\mathbb{R}^2$ ,  $q = (x, y) \in \mathbb{R}^2$ ,  $\omega_0, \omega_f \in \mathfrak{so}(3)$  find an optimal control curve  $(q(t), \omega(t), u(t))$  on the reduced space that steer the system from  $q_0, \omega_0$  to  $q_f, \omega_f$  minimizing

$$\int_0^1 \frac{1}{2} (u_1^2 + u_2^2) dt,$$

# PLATE BALL PROBLEM

We define the second order Lagrangian  $\tilde{L} : T^{(2)}\mathbb{R}^2 \times 2\mathfrak{so}(3) \rightarrow \mathbb{R}$  given by

$$\begin{aligned} \tilde{L}(x, y, \dot{x}, \dot{y}, \ddot{x}, \ddot{y}, \omega_1, \omega_2, \omega_3, \dot{\omega}_1, \dot{\omega}_2, \dot{\omega}_3) = \\ \frac{1}{2} \left( \ddot{x} + \frac{k^2 \Omega(t)}{r^2 + k^2} \dot{y} \right)^2 + \frac{1}{2} \left( \ddot{y} - \frac{k^2 \Omega(t)}{r^2 + k^2} \dot{x} \right)^2 \end{aligned}$$

subject to second-order constraints  $\Phi^\alpha : T^{(2)}\mathbb{R}^2 \times 2\mathfrak{so}(3) \rightarrow \mathbb{R}$ ,  
 $\alpha = 1, 2, 3$ .

$$\begin{aligned} \Phi^1 &= \omega_1 + \frac{1}{r} \dot{y} - \frac{\Omega(t)x}{r}, \\ \Phi^2 &= \omega_2 - \frac{1}{r} \dot{x} - \frac{\Omega(t)y}{r}, \\ \Phi^3 &= \dot{\omega}_3. \end{aligned}$$

# PLATE BALL PROBLEM

We define the second order Lagrangian  $\tilde{L} : T^{(2)}\mathbb{R}^2 \times 2\mathfrak{so}(3) \rightarrow \mathbb{R}$  given by

$$\begin{aligned} \tilde{L}(x, y, \dot{x}, \dot{y}, \ddot{x}, \ddot{y}, \omega_1, \omega_2, \omega_3, \dot{\omega}_1, \dot{\omega}_2, \dot{\omega}_3) = \\ \frac{1}{2} \left( \ddot{x} + \frac{k^2 \Omega(t)}{r^2 + k^2} \dot{y} \right)^2 + \frac{1}{2} \left( \ddot{y} - \frac{k^2 \Omega(t)}{r^2 + k^2} \dot{x} \right)^2 \end{aligned}$$

subject to second-order constraints  $\Phi^\alpha : T^{(2)}\mathbb{R}^2 \times 2\mathfrak{so}(3) \rightarrow \mathbb{R}$ ,  
 $\alpha = 1, 2, 3$ .

$$\begin{aligned} \Phi^1 &= \omega_1 + \frac{1}{r} \dot{y} - \frac{\Omega(t)x}{r}, \\ \Phi^2 &= \omega_2 - \frac{1}{r} \dot{x} - \frac{\Omega(t)y}{r}, \\ \Phi^3 &= \dot{\omega}_3. \end{aligned}$$

The optimal control problem is prescribed by solving the following system of 4-order differential equations (ODEs).

# PLATE BALL PROBLEM

$$0 = \lambda_1 \frac{\Omega(t)}{r} + \frac{\dot{\lambda}_2}{r} + x^{(iv)} + \frac{k^2 \Omega''(t) \dot{y}}{r^2 + k^2} + \frac{2k^2 \Omega'(t) \ddot{y}}{r^2 + k^2} + \frac{2k^2 \Omega(t) \ddot{y}'}{r^2 + k^2},$$

$$+ \frac{k^2 \Omega'(t) \ddot{y}'}{r^2 + k^2} - \frac{k^4 \Omega^2(t) \ddot{x}}{(r^2 + k^2)^2} - \frac{2k^4 \Omega'(t) \Omega(t) \dot{x}}{(r^2 + k^2)^2}$$

$$0 = \lambda_2 \frac{\Omega(t)}{r} + \frac{\dot{\lambda}_1}{r} + y^{(iv)} - \frac{k^2 \Omega''(t) \dot{x}}{r^2 + k^2} - \frac{3k^2 \Omega'(t) \ddot{x}}{r^2 + k^2} - \frac{2k^2 \Omega(t) \ddot{x}'}{r^2 + k^2},$$

$$- \frac{k^4 \Omega^2(t) \ddot{y}}{(r^2 + y^2)^2} - \frac{2k^4 \Omega(t) \Omega'(t) \dot{y}}{(r^2 + k^2)^2},$$

$$0 = \dot{\lambda}_1 - \lambda_2 \omega_3 + \lambda_3 \omega_2, \quad 0 = \dot{\lambda}_2 + \lambda_1 \omega_3 - \lambda_3 \omega_1,$$

$$0 = \dot{\lambda}_3 - \lambda_1 \omega_2 + \lambda_2 \omega_1, \quad 0 = \omega_2 - \frac{1}{r} \dot{x} - \frac{\Omega(t) y}{r},$$

$$0 = \omega_1 + \frac{1}{r} \dot{y} - \frac{\Omega(t) x}{r}, \quad 0 = \dot{\omega}_3.$$

# GEOMETRIC FORMALISM FOR OPTIMAL CONTROL PROBLEM OF UNDERACTUATED MECHANICAL SYSTEMS

A Geometric formalism for solve underactuated mechanical systems can be developed using the Skinnr-Rusk formalism. The idea is the following.

# GEOMETRIC FORMALISM FOR OPTIMAL CONTROL PROBLEM OF UNDERACTUATED MECHANICAL SYSTEMS

A Geometric formalism for solve underactuated mechanical systems can be developed using the Skinner-Rusk formalism. The idea is the following.

- ★ The Skinner and Rusk formulation is a simultaneous mixed formulation of the mechanics between the Lagrangian and Hamiltonian formalism.

# GEOMETRIC FORMALISM FOR OPTIMAL CONTROL PROBLEM OF UNDERACTUATED MECHANICAL SYSTEMS

A Geometric formalism for solve underactuated mechanical systems can be developed using the Skinner-Rusk formalism. The idea is the following.

- ★ The Skinner and Rusk formulation is a simultaneous mixed formulation of the mechanics between the Lagrangian and Hamiltonian formalism.
- ★ Solve an optimal control problem is equivalent to solve a higher-order problem with higher-order constraints (under some regularity conditions).

# GEOMETRIC FORMALISM FOR OPTIMAL CONTROL PROBLEM OF UNDERACTUATED MECHANICAL SYSTEMS

A Geometric formalism for solve underactuated mechanical systems can be developed using the Skinner-Rusk formalism. The idea is the following.

- ★ The Skinner and Rusk formulation is a simultaneous mixed formulation of the mechanics between the Lagrangian and Hamiltonian formalism.
- ★ Solve an optimal control problem is equivalent to solve a higher-order problem with higher-order constraints (under some regularity conditions).
- ★ Solve a higher-order problem with higher-order constraints is equivalent to solve a presymplectic Hamiltonian problem.

# GEOMETRIC FORMALISM FOR OPTIMAL CONTROL PROBLEM OF UNDERACTUATED MECHANICAL SYSTEMS

A Geometric formalism for solve underactuated mechanical systems can be developed using the Skinner-Rusk formalism. The idea is the following.

- ★ The Skinner and Rusk formulation is a simultaneous mixed formulation of the mechanics between the Lagrangian and Hamiltonian formalism.
- ★ Solve an optimal control problem is equivalent to solve a higher-order problem with higher-order constraints (under some regularity conditions).
- ★ Solve a higher-order problem with higher-order constraints is equivalent to solve a presymplectic Hamiltonian problem.
- ★ With the Skinner-Rusk formalism we solve a presymplectic Hamiltonian problem and therefore we solve the optimal control problem for underactuated mechanical systems.

**ij Thank you!!**