

Avoidance and Stabilization for Linear Systems

Philipp Braun

School of Engineering,

Australian National University, Canberra, Australia

In Collaboration with:

L. Grüne: University of Bayreuth, Bayreuth, Germany

C. M. Kellett: School of Engineering, Australian National University, Canberra, Australia

L. Zaccarian: Dipartimento di Ingegneria Industriale, University of Trento, Italy, and
LAAS-CNRS, Université de Toulouse, France



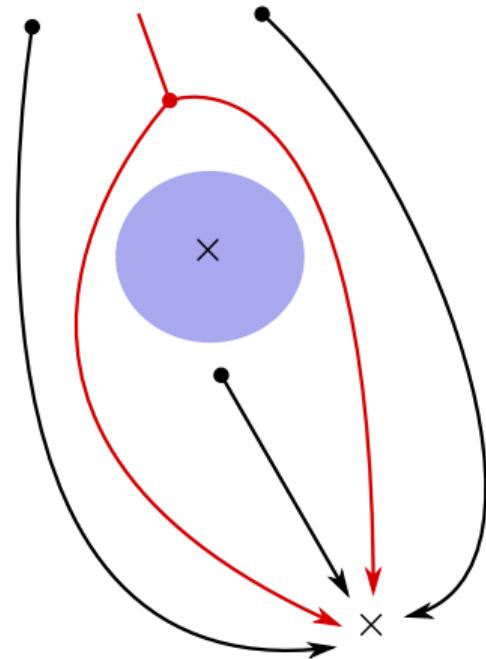
Australian
National
University

Research focus: Obstacle avoidance & target set stabilization

Setting: Linear System $\dot{x} = Ax + Bu$

Goal: Reactive controller design for obstacle avoidance & target set stabilization.

Combined avoidance & stabilization:



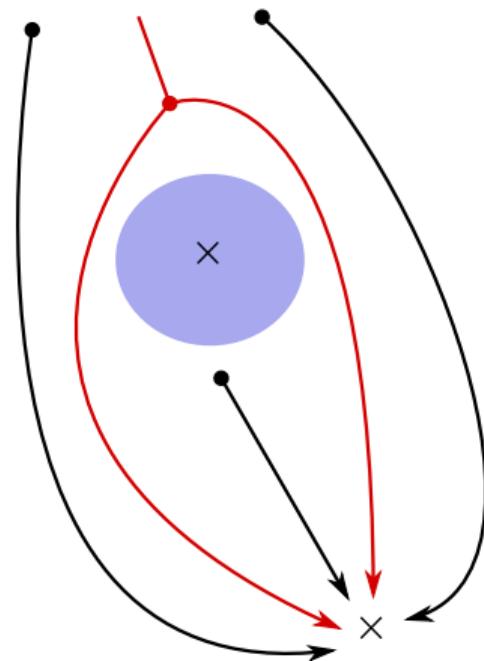
Research focus: Obstacle avoidance & target set stabilization

Setting: Linear System $\dot{x} = Ax + Bu$

Goal: Reactive controller design for obstacle avoidance & target set stabilization.

- “We construct Lipschitz-continuous feedback laws which guarantee avoidance and stabilization.”
- “Avoidance & stability are achieved for almost all initial conditions.”
- “The controller design is independent of the shape of the obstacles.”
- “The avoidance controller and the stabilizing control law can be designed independently.”

Combined avoidance & stabilization:



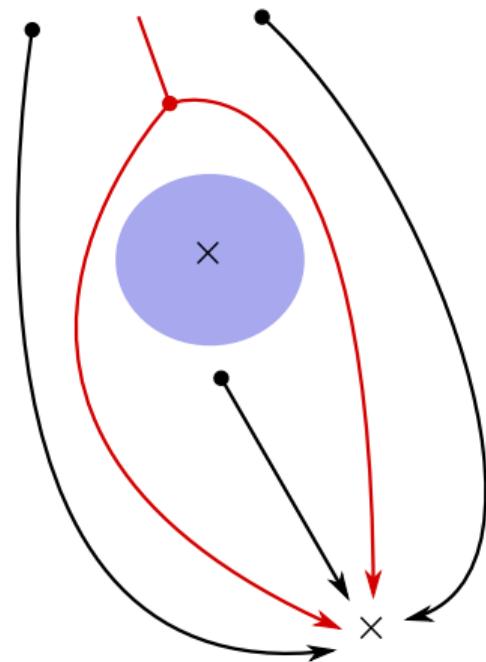
Research focus: Obstacle avoidance & target set stabilization

Setting: Linear System $\dot{x} = Ax + Bu$

Goal: Reactive controller design for obstacle avoidance & target set stabilization.

- “We construct Lipschitz-continuous feedback laws which guarantee avoidance and stabilization.”
 - ~~ Topological obstruction ~~ Discontinuous feedback laws are necessary.
 - ~~ Lipschitz-continuous feedback laws can only provide global results if the obstacle is defined through an unbounded set.
- “Avoidance & stability are achieved for almost all initial conditions.”
- “The controller design is independent of the shape of the obstacles.”
- “The avoidance controller and the stabilizing control law can be designed independently.”

Combined avoidance & stabilization:



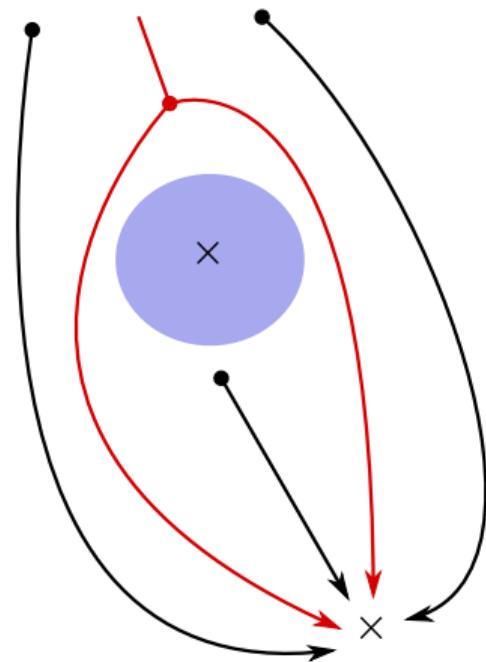
Research focus: Obstacle avoidance & target set stabilization

Setting: Linear System $\dot{x} = Ax + Bu$

Goal: Reactive controller design for obstacle avoidance & target set stabilization.

- “We construct Lipschitz-continuous feedback laws which guarantee avoidance and stabilization.”
 - ~~ Topological obstruction ~~ Discontinuous feedback laws are necessary.
 - ~~ Lipschitz-continuous feedback laws can only provide global results if the obstacle is defined through an unbounded set.
- “Avoidance & stability are achieved for almost all initial conditions.”
 - ~~ What about robustness?
- “The controller design is independent of the shape of the obstacles.”
- “The avoidance controller and the stabilizing control law can be designed independently.”

Combined avoidance & stabilization:



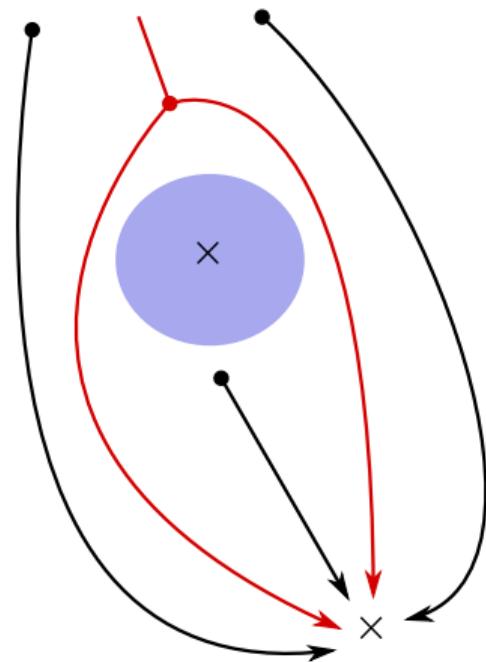
Research focus: Obstacle avoidance & target set stabilization

Setting: Linear System $\dot{x} = Ax + Bu$

Goal: Reactive controller design for obstacle avoidance & target set stabilization.

- “We construct Lipschitz-continuous feedback laws which guarantee avoidance and stabilization.”
 - ~~ Topological obstruction ~~ Discontinuous feedback laws are necessary.
 - ~~ Lipschitz-continuous feedback laws can only provide global results if the obstacle is defined through an unbounded set.
- “Avoidance & stability are achieved for almost all initial conditions.”
 - ~~ What about robustness?
- “The controller design is independent of the shape of the obstacles.”
 - ~~ Only if the system is fully actuated and the drift term is not present; i.e., $\dot{x} = u$.
- “The avoidance controller and the stabilizing control law can be designed independently.”

Combined avoidance & stabilization:



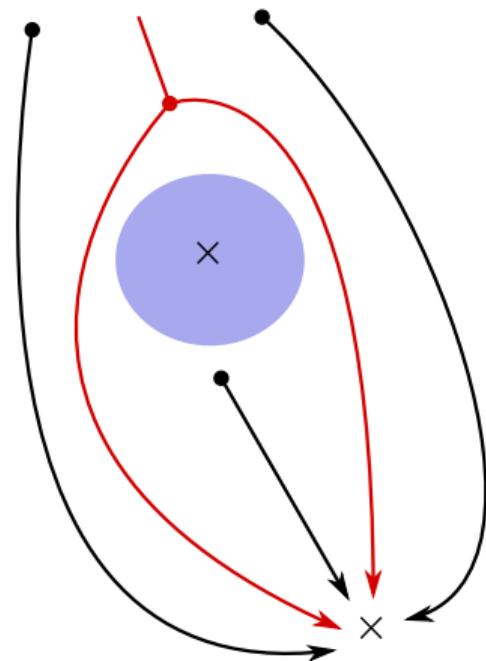
Research focus: Obstacle avoidance & target set stabilization

Setting: Linear System $\dot{x} = Ax + Bu$

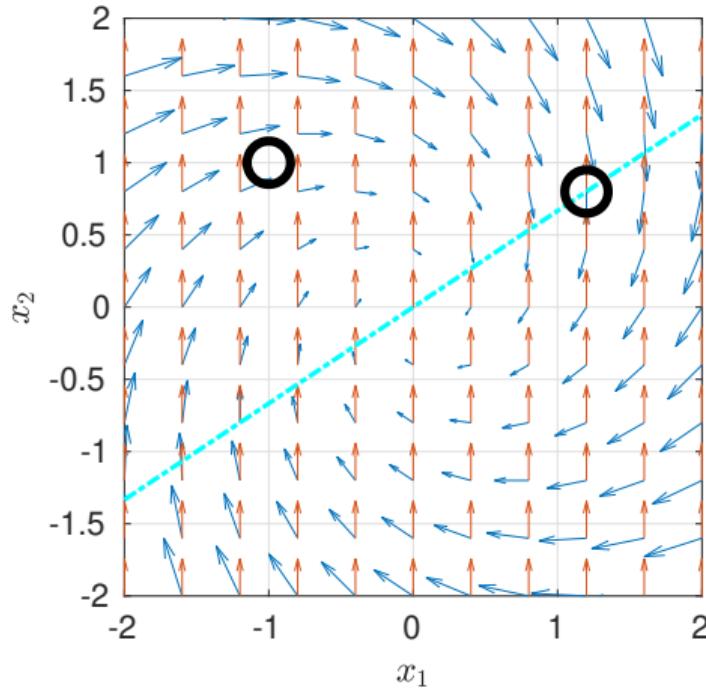
Goal: Reactive controller design for obstacle avoidance & target set stabilization.

- “We construct Lipschitz-continuous feedback laws which guarantee avoidance and stabilization.”
 - ~~ Topological obstruction ~~ Discontinuous feedback laws are necessary.
 - ~~ Lipschitz-continuous feedback laws can only provide global results if the obstacle is defined through an unbounded set.
- “Avoidance & stability are achieved for almost all initial conditions.”
 - ~~ What about robustness?
- “The controller design is independent of the shape of the obstacles.”
 - ~~ Only if the system is fully actuated and the drift term is not present; i.e., $\dot{x} = u$.
- “The avoidance controller and the stabilizing control law can be designed independently.”
 - ~~ The combination of repelling & stabilizing controllers may introduce equilibria (stable or unstable) and limit cycles in the closed-loop dynamics.

Combined avoidance & stabilization:



(Underactuated) Systems with Nontrivial Drift (Position of the Obstacle)



The location of the obstacle:

- Consider

$$\dot{x} = \begin{bmatrix} -1 & \frac{3}{2} \\ -\frac{3}{2} & -1 \end{bmatrix}x + \begin{bmatrix} 0 \\ 1 \end{bmatrix}u$$

(The system is controllable)

- Subspace of induced equilibria: ($B \in \mathbb{R}^n$)

$$\mathcal{E} = \{y \in \mathbb{R}^n : 0 = Ay + B\nu, \nu \in \mathbb{R}\}$$

- Obstacle \mathcal{D} with $\mathcal{D} \cap \mathcal{E} = 0$

- Use the natural drift Ax to 'leave the obstacle behind' and use Bu to avoid the obstacle

- Obstacle \mathcal{D} with $\mathcal{D} \cap \mathcal{E} \neq 0$

- Use u to destabilize a point $\hat{x} \in \mathcal{D} \cap \mathcal{E}$ to avoid the obstacle

Problem formulation & hybrid controller framework

Setting:

$$\dot{x} = Ax + Bu, \quad A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^n$$

Problem

Consider the linear system and a **stabilizing feedback law**

$$u_s = K_s x.$$

For given $\varepsilon_2 > \varepsilon_1 > 0$, construct an avoidance (safety) controller $\gamma(x)$ such that

- (i) the origin $x = 0$ is globally asymptotically stable
- (ii) $\gamma(x)$ satisfies

$$\gamma(x) = K_s x \quad \forall x \in \mathbb{R}^n \setminus \mathcal{B}_{\varepsilon_2}(\hat{x})$$

\implies Semiglobal Preservation

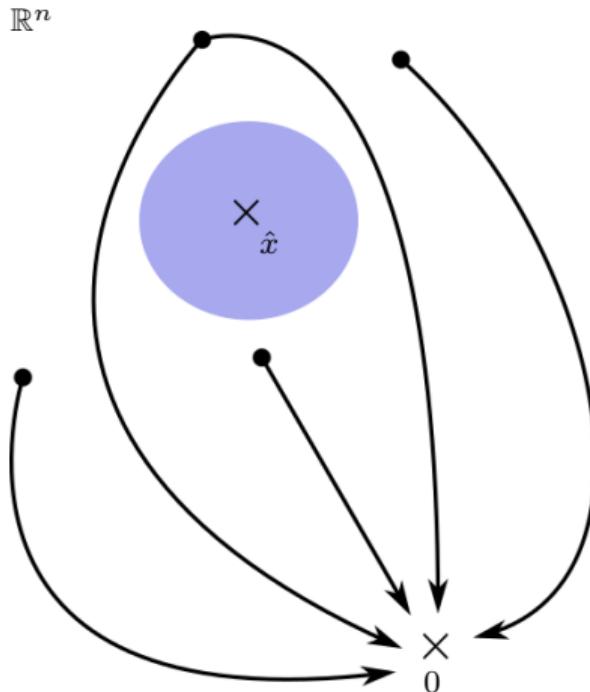
- (iii) the closed loop solution $x(\cdot; \gamma)$ satisfies

$$x(t; x_0) \notin \mathcal{B}_{\varepsilon_1}(\hat{x}) \quad \forall t \in \mathbb{R}_{\geq 0}, \forall x_0 \notin \mathcal{B}_{\varepsilon_2}(\hat{x})$$

\implies Semiglobal \hat{x} -avoidance

Obstacle:

$$\hat{x} \in \mathbb{R}^n \setminus \{0\}$$



Problem formulation & hybrid controller framework

Setting:

$$\dot{x} = Ax + Bu, \quad A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^n$$

Problem

Consider the linear system and a **stabilizing feedback law**

$$u_s = K_s x.$$

For given $\varepsilon_2 > \varepsilon_1 > 0$, construct an avoidance (safety) controller $\gamma(x)$ such that

- (i) the origin $x = 0$ is globally asymptotically stable
- (ii) $\gamma(x)$ satisfies

$$\gamma(x) = K_s x \quad \forall x \in \mathbb{R}^n \setminus \mathcal{B}_{\varepsilon_2}(\hat{x})$$

\implies Semiglobal Preservation

- (iii) the closed loop solution $x(\cdot; \gamma)$ satisfies

$$x(t; x_0) \notin \mathcal{B}_{\varepsilon_1}(\hat{x}) \quad \forall t \in \mathbb{R}_{\geq 0}, \forall x_0 \notin \mathcal{B}_{\varepsilon_2}(\hat{x})$$

\implies Semiglobal \hat{x} -avoidance

Obstacle:

$$\hat{x} \in \mathbb{R}^n \setminus \{0\}$$

Hybrid controller design

Given: Controller selection

$$\gamma(x, q) = u_q(x), \quad q \in \{1, \dots, p\}, \quad p \in \mathbb{N}$$

Orchestrate the controller selection through the flow map:

$$\dot{\xi} = \begin{bmatrix} \dot{x} \\ \dot{q} \end{bmatrix} = \begin{bmatrix} Ax + B\gamma(x, q) \\ 0 \end{bmatrix}, \quad \xi \in \mathcal{C}$$

and the jump map

$$\xi^+ = \begin{bmatrix} x^+ \\ q^+ \end{bmatrix} \in \left[\begin{array}{c} x \\ \{i \in \mathbb{N} | \xi \in \mathcal{D}_i\} \end{array} \right], \quad \xi \in \mathcal{D}$$

where

- $\mathcal{D} = \bigcup_{i=1}^p \mathcal{D}_i \subset \mathbb{R}^n \times \{1, \dots, p\}$ (Jump set)
- $\mathcal{C} \subset \mathbb{R}^n \times \{1, \dots, p\}$ (Flow set)

Obstacle avoidance ($\hat{x} \notin \mathcal{E}$): Problem formulation and assumptions

Setting:

$$\dot{x} = Ax + Bu, \quad A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^n.$$

Problem

Consider the linear system and a **stabilizing feedback law**

$$u_s = K_s x.$$

For given $\varepsilon_2 > \varepsilon_1 > 0$, construct an avoidance (safety) controller $\gamma(x)$ such that

- (i) the origin $x = 0$ is globally asymptotically stable
- (ii) $\gamma(x)$ satisfies

$$\gamma(x) = K_s x \quad \forall x \in \mathbb{R}^n \setminus \mathcal{B}_{\varepsilon_2}(\hat{x})$$

\implies Semiglobal Preservation

- (iii) the closed loop solution $x(\cdot; \gamma)$ satisfies

$$x(t; x_0) \notin \mathcal{B}_{\varepsilon_1}(\hat{x}) \quad \forall t \in \mathbb{R}_{\geq 0}, \forall x_0 \notin \mathcal{B}_{\varepsilon_2}(\hat{x})$$

\implies Semiglobal \hat{x} -avoidance

Obstacle:

$$\hat{x} \in \mathbb{R}^n \setminus \mathcal{E}$$

Set of induced equilibria:

$$\mathcal{E} = \{y \in \mathbb{R}^n : 0 = Ay + B\nu, \nu \in \mathbb{R}\}$$

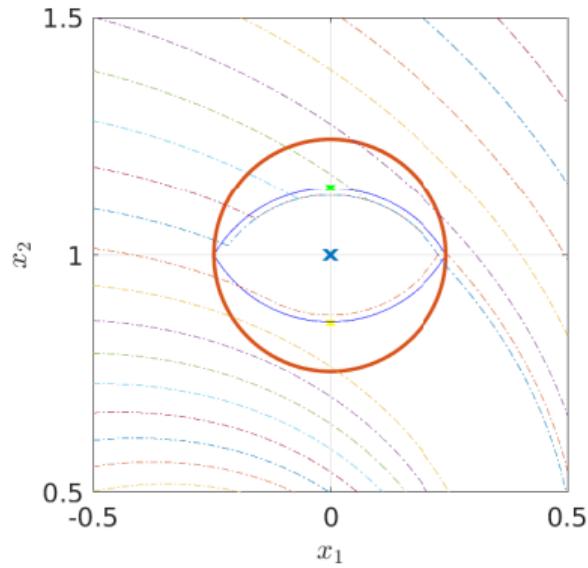
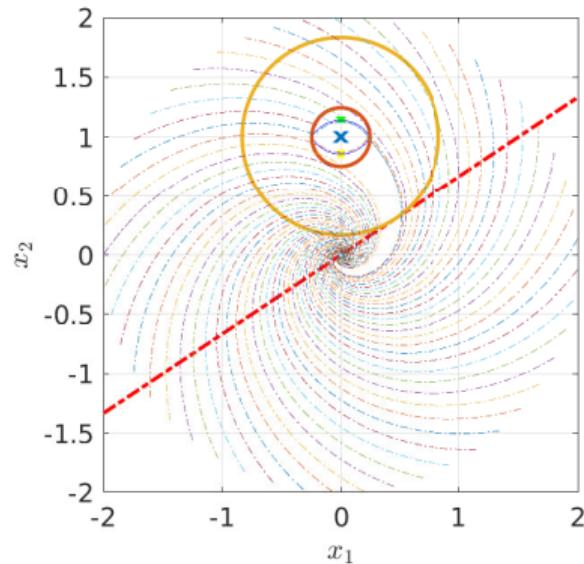
Basic Assumption

- (a) Matrix $A_s := A + BK_s$ is Hurwitz. ✓
- (b) $|B| = 1$. ✓
- (c) The norm $x \mapsto |x|^2$ is contractive under the stabilizer $u_s = K_s x$ (i.e., $V(x) = x^T x$ is a Lyapunov function.) ✓

Discussion:

- (a) (A, B) stabilizable
(Controllability is not necessary)
- (b) Coordinate transformation: $B_\circ = B/|B|$, $u_\circ = |B|u$.
- (c) Lyapunov function: $V_\circ(x) = x^T S_\circ^T S_\circ x$.
Coordinate transformation: $x_\circ = S_\circ x$.

Numerical example



System parameters:

$$\dot{x} = \begin{bmatrix} -1.0 & 1.5 \\ -1.5 & -1.0 \end{bmatrix}x + \begin{bmatrix} 0 \\ 1 \end{bmatrix}u, \quad \hat{x} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}; \quad \sigma(A) = \{-1 + 1.5i, -1 - 1.5i\}$$
$$\sigma(A + A^T) = \{-2, -2\}$$

$$u_s = 0, \quad \mu = 1.15, \quad \eta = 0.8321, \quad \zeta = 1.8028, \quad \delta^* = 0.2455$$

Controller design: 1. The “wipeout” property

- Distance to induced equilibria:

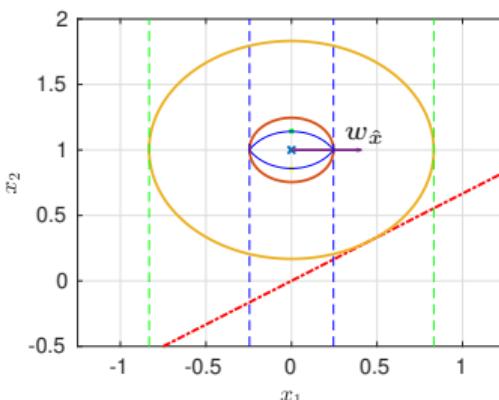
$$\eta^2 := \min_{y \in \{y | \exists u, Ay + Bu = 0\}} |\hat{x} - y|^2$$

- Linear “wipeout” function/direction:

$$H(x) = \hat{x}^T A_B^T x = \hat{x}^T A^T (I - BB^T)x$$

$$w_{\hat{x}} = \frac{\nabla H(\hat{x})}{|\nabla H(\hat{x})|} = \frac{A_B \hat{x}}{\sqrt{\hat{x}^T A_B^T A_B \hat{x}}}$$

- Visualization:



Controller design: 1. The “wipeout” property

Remark

- For each $x \in \mathcal{B}_\eta(\hat{x})$ we have

$$\dot{H}(x) = \langle \nabla H(x), Ax + Bu \rangle \geq 0, \quad \forall u \in \mathbb{R}$$

- For each $\bar{\eta} < \eta$, there exists $\underline{h} > 0$ such that

$$\langle \nabla H(x), Ax + Bu \rangle \geq \underline{h}, \quad \forall u \in \mathbb{R}, \forall x \in \mathcal{B}_{\bar{\eta}}(\hat{x})$$

Remark

- A solution $x(\cdot)$ such that $x(t) \in \mathcal{B}_{\bar{\eta}}(\hat{x}) \forall t \in [0, T]$, satisfies

$$\langle w_{\hat{x}}, x(T) - x(0) \rangle \geq T \frac{\underline{h}}{|\nabla H(x)|}.$$

- A solution $x(\cdot)$ such that $x(t) \in \mathcal{B}_\eta(\hat{x}) \forall t \in [0, T]$, satisfies

$$\langle w_{\hat{x}}, x(t_2) - x(t_1) \rangle \geq 0 \quad \forall 0 \leq t_1 \leq t_2 \leq T.$$

- Distance to induced equilibria:

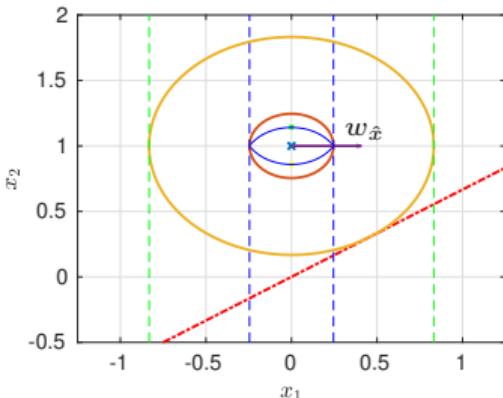
$$\eta^2 := \min_{y \in \{y | \exists u, Ay + Bu = 0\}} |\hat{x} - y|^2$$

- Linear “wipeout” function/direction:

$$H(x) = \hat{x}^T A_B^T x = \hat{x}^T A^T (I - BB^T)x$$

$$w_{\hat{x}} = \frac{\nabla H(\hat{x})}{|\nabla H(\hat{x})|} = \frac{A_B \hat{x}}{\sqrt{\hat{x}^T A_B^T A_B \hat{x}}}$$

- Visualization:



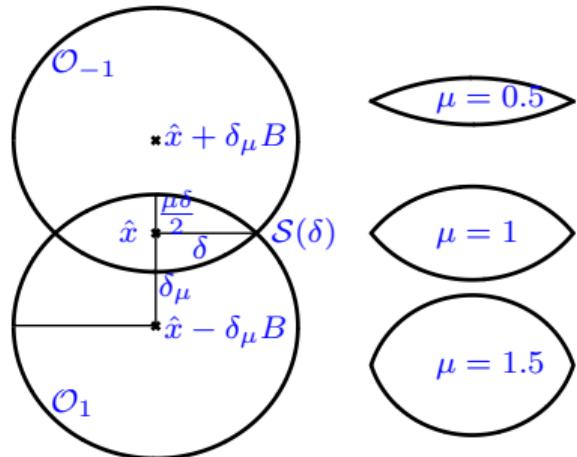
Controller design: 2. Definition of the shell $\mathcal{S}(\delta)$

- Design parameters of the shell $\mathcal{S}(\delta)$:

$$\delta \in \mathbb{R}_{>0}$$

$$\mu \in (0, 2)$$

Controller design: 2. Definition of the shell $\mathcal{S}(\delta)$



- Design parameters of the shell $\mathcal{S}(\delta)$:

$$\delta \in \mathbb{R}_{>0}$$

$$\mu \in (0, 2)$$

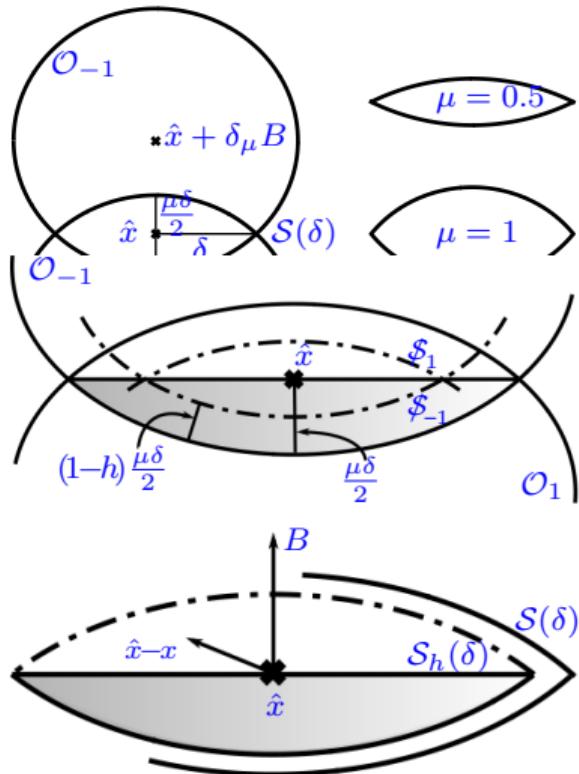
- Definitions: ($q \in \{1, -1\}$)

$$\delta_\mu := \delta \left(\frac{1}{\mu} - \frac{\mu}{4} \right)$$

$$\mathcal{O}_q := \mathcal{B}_{\left(\frac{\mu\delta}{2} + \delta_\mu \right)} (\hat{x} - q\delta_\mu B)$$

$$\mathcal{S}(\delta) := \mathcal{O}_1 \cap \mathcal{O}_{-1}$$

Controller design: 2. Definition of the shell $\mathcal{S}(\delta)$



- Design parameters of the shell $\mathcal{S}(\delta)$:

$$\delta \in \mathbb{R}_{>0}$$

$$\mu \in (0, 2)$$

- Definitions: ($q \in \{1, -1\}$)

$$\delta_\mu := \delta \left(\frac{1}{\mu} - \frac{\mu}{4} \right)$$

$$\mathcal{O}_q := \mathcal{B}_{\left(\frac{\mu\delta}{2} + \delta_\mu \right)} (\hat{x} - q\delta_\mu B)$$

$$\mathcal{S}(\delta) := \mathcal{O}_1 \cap \mathcal{O}_{-1}$$

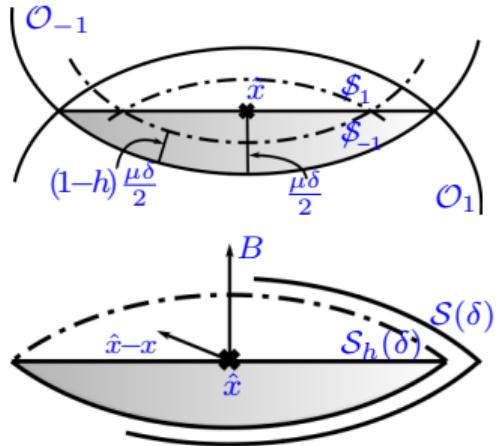
- Hysteresis parameter: $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h \frac{\mu\delta}{2} + \delta_\mu} (\hat{x} - q\delta_\mu B)$$

$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

Controller design: 3. The avoidance controller



- **Hysteresis parameter:** $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h\frac{\mu\delta}{2} + \delta_\mu} (\hat{x} - q\delta_\mu B)$$

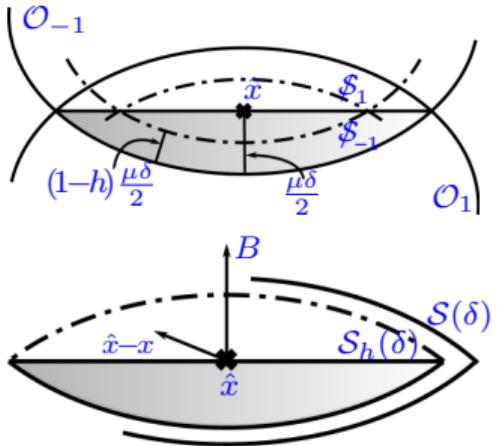
$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

- **Avoidance control law:** ($q \in \{1, -1\}$)

$$u_a(x, q) = -\frac{\langle x - (\hat{x} - q\delta_\mu B), Ax \rangle}{\langle x - (\hat{x} - q\delta_\mu B), B \rangle}$$

Controller design: 3. The avoidance controller



- Hysteresis parameter: $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h\frac{\mu\delta}{2} + \delta\mu}(\hat{x} - q\delta\mu B)$$

$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

- Avoidance control law: ($q \in \{1, -1\}$)

$$u_a(x, q) = -\frac{\langle x - (\hat{x} - q\delta\mu B), Ax \rangle}{\langle x - (\hat{x} - q\delta\mu B), B \rangle}$$

Lemma

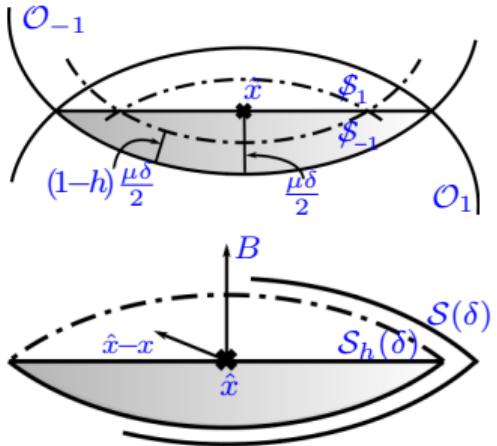
Let $\mu \in (0, 2/\sqrt{3})$, $\delta > 0$ and $h \in (0, 1)$.

- For $q \in \{-1, 1\}$ and $x_0 \in \mathcal{S}_h(\delta) \subset \mathcal{S}(\delta)$, the controller $u = u_a(x_0, q)$ is well defined.

Idea of the proof:

- We show that: $\langle x_0 - (\hat{x} - q\delta\mu B), B \rangle \neq 0$
 $\forall x_0 \in \mathcal{S}(\delta)$

Controller design: 3. The avoidance controller



- Hysteresis parameter: $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h\frac{\mu\delta}{2} + \delta_\mu}(\hat{x} - q\delta_\mu B)$$

$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

- Avoidance control law: ($q \in \{1, -1\}$)

$$u_a(x, q) = -\frac{\langle x - (\hat{x} - q\delta_\mu B), Ax \rangle}{\langle x - (\hat{x} - q\delta_\mu B), B \rangle}$$

Lemma

Let $\mu \in (0, 2/\sqrt{3})$, $\delta > 0$ and $h \in (0, 1)$.

- For $q \in \{-1, 1\}$ and $x_0 \in \mathcal{S}_h(\delta) \subset \mathcal{S}(\delta)$, the controller $u = u_a(x_0, q)$ is well defined.
- The solution $x(\cdot, x_0, u_a)$ remains at a constant (non-negative) distance from the center

$$c_q := \hat{x} - q\delta_\mu B$$

of the ball \mathcal{O}_q until it remains in $\mathcal{S}(\delta)$.

Idea of the proof:

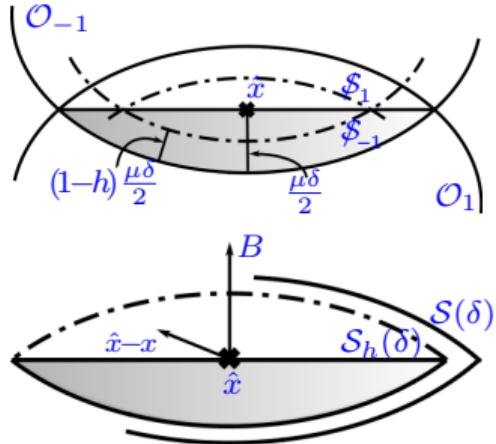
- We show that: $\langle x_0 - (\hat{x} - q\delta_\mu B), B \rangle \neq 0$
 $\forall x_0 \in \mathcal{S}(\delta)$

- We show that:

$$\frac{d}{dt} |x(t; x_0, u_a) - c_q|^2 = 0$$

$$\forall x(t; x_0, u_a) \in \mathcal{S}(\delta)$$

Controller design: 3. The avoidance controller



- Controller design: ($q = \{-1, 0, 1\}$)

$$\gamma(x, q) := (1 - |q|)u_s(x) + |q|u_a(x, q)$$

- Hysteresis parameter: $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h \frac{\mu\delta}{2} + \delta_\mu} (\hat{x} - q\delta_\mu B)$$

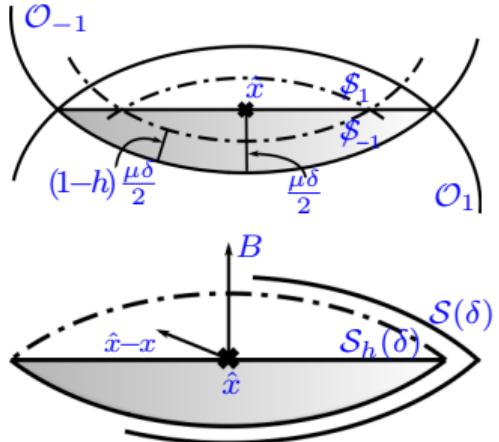
$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

- Avoidance control law: ($q \in \{1, -1\}$)

$$u_a(x, q) = -\frac{\langle x - (\hat{x} - q\delta_\mu B), Ax \rangle}{\langle x - (\hat{x} - q\delta_\mu B), B \rangle}$$

Controller design: 3. The avoidance controller



- **Hysteresis parameter:** $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h\frac{\mu\delta}{2} + \delta_\mu}(\hat{x} - q\delta_\mu B)$$

$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

- **Avoidance control law:** $(q \in \{1, -1\})$

$$u_a(x, q) = -\frac{\langle x - (\hat{x} - q\delta_\mu B), Ax \rangle}{\langle x - (\hat{x} - q\delta_\mu B), B \rangle}$$

- **Controller design:** $(q = \{-1, 0, 1\})$

$$\gamma(x, q) := (1 - |q|)u_s(x) + |q|u_a(x, q)$$

- **Jump set:** $(q = \{-1, 1\})$

$$\mathcal{D}_q := \left(\mathcal{S}_h(\delta) \cap \mathcal{S}_q \right) \times \{0\},$$

$$\mathcal{D}_0 := \overline{\mathbb{R}^n \setminus \mathcal{S}(\delta)} \times \{1, -1\}$$

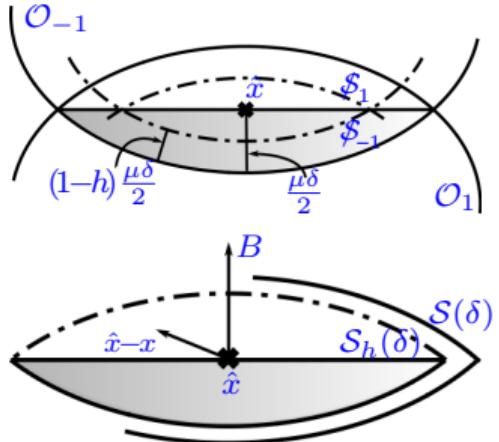
$$\mathcal{D} := \mathcal{D}_1 \cup \mathcal{D}_{-1} \cup \mathcal{D}_0$$

- **Jump map:**

$$\xi^+ = \begin{bmatrix} x^+ \\ q^+ \end{bmatrix} \in \begin{bmatrix} x \\ G_q(\xi) \end{bmatrix}, \quad \xi \in \mathcal{D}$$

$$G_q(\xi) = \begin{cases} 1, & \xi \in \mathcal{D}_1 \setminus \mathcal{D}_{-1} \\ -1, & \xi \in \mathcal{D}_{-1} \setminus \mathcal{D}_1 \\ \{1, -1\}, & \xi \in \mathcal{D}_1 \cap \mathcal{D}_{-1} \\ 0, & \xi \in \mathcal{D}_0, \end{cases}$$

Controller design: 3. The avoidance controller



- **Hysteresis parameter:** $h \in (0, 1)$

$$\mathcal{O}_{h,q} = \mathcal{B}_{h\frac{\mu\delta}{2} + \delta_\mu}(\hat{x} - q\delta_\mu B)$$

$$\mathcal{S}_h(\delta) = \mathcal{O}_{h,1} \cap \mathcal{O}_{h,-1}$$

$$\mathcal{S}_q = \mathcal{S}(\delta) \cap \{x \in \mathbb{R}^n : qB^T(x - \hat{x}) \geq 0\}$$

- **Avoidance control law:** $(q \in \{1, -1\})$

$$u_a(x, q) = -\frac{\langle x - (\hat{x} - q\delta_\mu B), Ax \rangle}{\langle x - (\hat{x} - q\delta_\mu B), B \rangle}$$

- **Controller design:** $(q = \{-1, 0, 1\})$

$$\gamma(x, q) := (1 - |q|)u_s(x) + |q|u_a(x, q)$$

- **Jump set:** $(q = \{-1, 1\})$

$$\mathcal{D}_q := (\mathcal{S}_h(\delta) \cap \mathcal{S}_q) \times \{0\},$$

$$\mathcal{D}_0 := \overline{\mathbb{R}^n \setminus \mathcal{S}(\delta)} \times \{1, -1\}$$

$$\mathcal{D} := \mathcal{D}_1 \cup \mathcal{D}_{-1} \cup \mathcal{D}_0$$

- **Flow set:** $\mathcal{C} = \overline{(\mathbb{R}^n \times \{-1, 0, 1\}) \setminus \mathcal{D}}$

- **Jump map:**

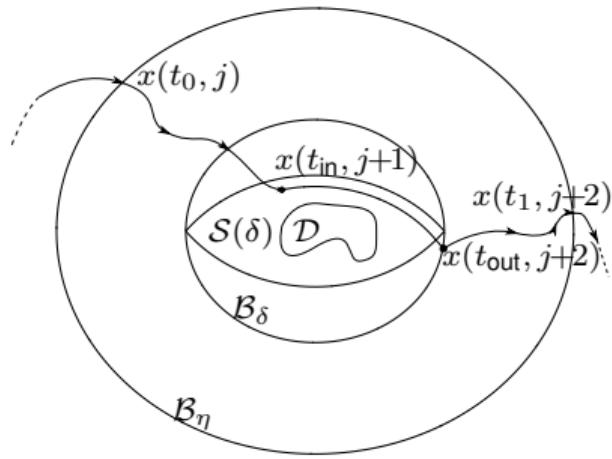
$$\xi^+ = \begin{bmatrix} x^+ \\ q^+ \end{bmatrix} \in \begin{bmatrix} x \\ G_q(\xi) \end{bmatrix}, \quad \xi \in \mathcal{D}$$

$$G_q(\xi) = \begin{cases} 1, & \xi \in \mathcal{D}_1 \setminus \mathcal{D}_{-1} \\ -1, & \xi \in \mathcal{D}_{-1} \setminus \mathcal{D}_1 \\ \{1, -1\}, & \xi \in \mathcal{D}_1 \cap \mathcal{D}_{-1} \\ 0, & \xi \in \mathcal{D}_0, \end{cases}$$

- **Flow map:**

$$\dot{\xi} = \begin{bmatrix} \dot{x} \\ \dot{q} \end{bmatrix} = \begin{bmatrix} Ax + B\gamma(x, q) \\ 0 \end{bmatrix}, \quad \xi \in \mathcal{C}$$

Controller design: 4. Global stability and obstacle avoidance



$$\eta^2 := \min_{y \in \{y | \exists u, Ay + Bu = 0\}} |\hat{x} - y|^2.$$

$$\zeta = -\frac{2|A + BK_s|}{\lambda_{\max}((A + BK_s)^T + (A + BK_s))} > 0$$

$$\delta^* = \frac{1}{2} \left(|\hat{x}| + \eta + \zeta - \sqrt{(|\hat{x}| + \eta + \zeta)^2 - 4|\hat{x}|\eta} \right) > 0$$

Theorem

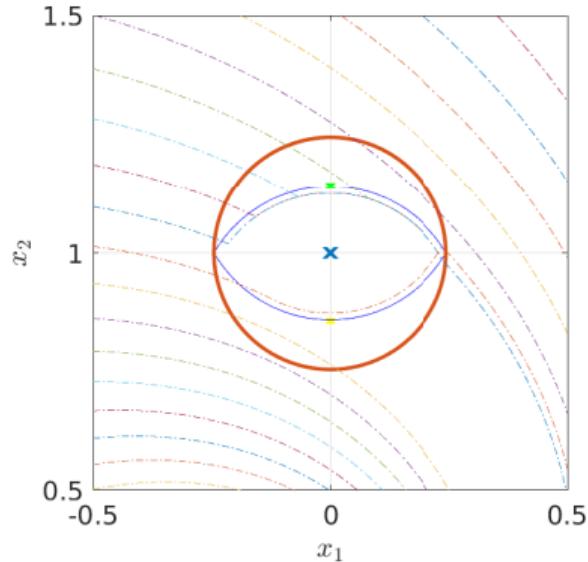
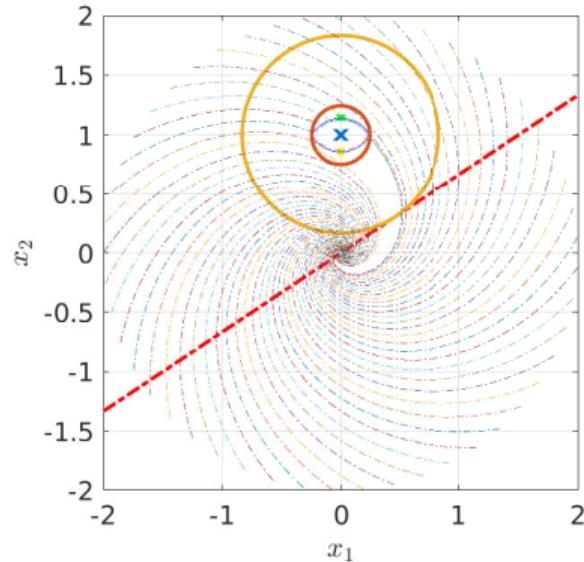
Let the basic assumption be satisfied.

Let $\delta \in (0, \min\{\delta^*, \frac{\eta}{1+\zeta}\})$, $\mu \in (0, 2/\sqrt{3})$, and $h \in (0, 1)$. Then the **hybrid controller guarantees** that

- (i) the origin $\xi = (x, q) = (0, 0)$ is **uniformly globally asymptotically stable** from $\mathbb{R}^n \times \{-1, 0, 1\}$.
- (ii) $\forall \xi(0, 0) \in \mathbb{R}^n \setminus \mathcal{S}(\delta) \times \{-1, 0, 1\}$,

$$|x(t, j)|_{\hat{x}} \geq h \frac{\mu \delta}{2} \quad \forall (t, j) \in \text{dom}(\xi).$$

Numerical example

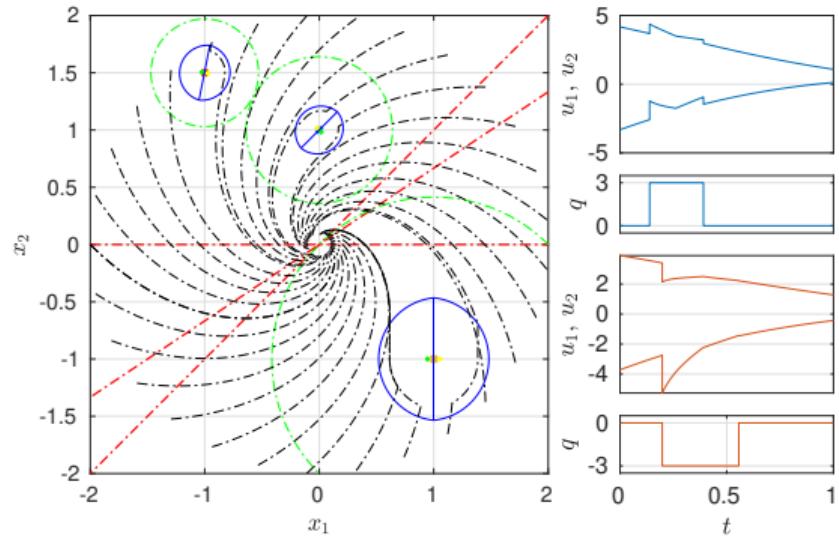


System parameters:

$$\dot{x} = \begin{bmatrix} -1.0 & 1.5 \\ -1.5 & -1.0 \end{bmatrix}x + \begin{bmatrix} 0 \\ 1 \end{bmatrix}u, \quad \hat{x} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}; \quad \sigma(A) = \{-1 + 1.5i, -1 - 1.5i\}$$
$$\sigma(A + A^T) = \{-2, -2\}$$

$$u_s = 0, \quad \mu = 1.15, \quad \eta = 0.8321, \quad \zeta = 1.8028, \quad \delta^* = 0.2455$$

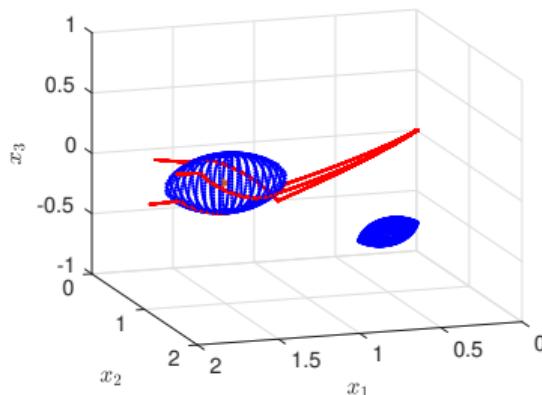
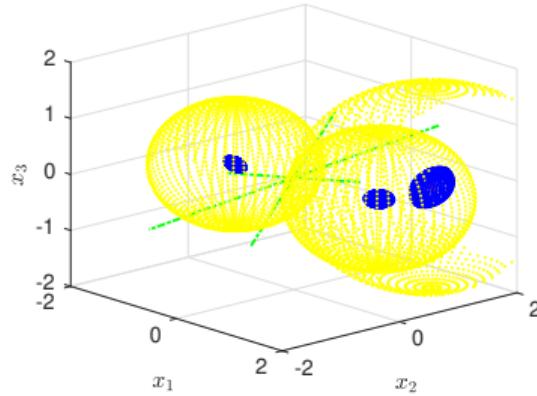
Extensions



Extensions:

- Multiple obstacles
- In the multidimensional input case the method is applicable for all $\hat{x} \neq 0$

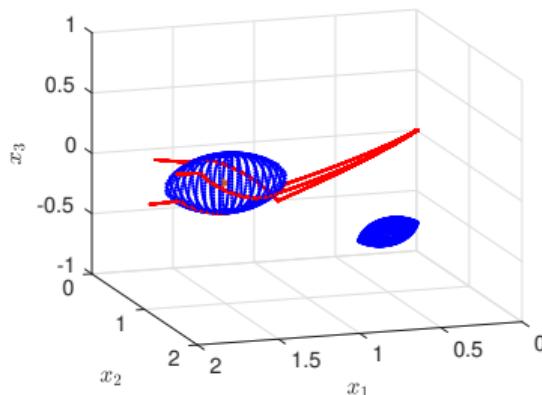
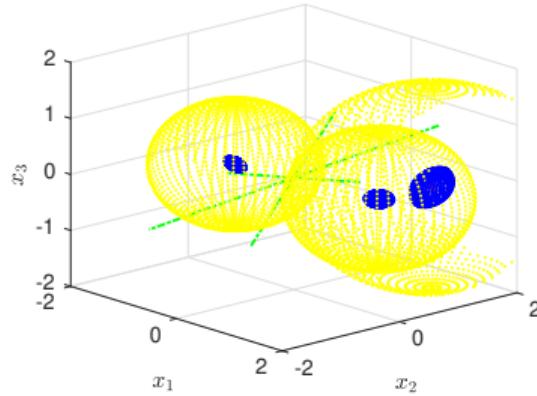
Extensions



Extensions:

- Multiple obstacles
- In the multidimensional input case the method is applicable for all $\hat{x} \neq 0$
- The construction is independent of the state dimension $x \in \mathbb{R}^n$

Extensions

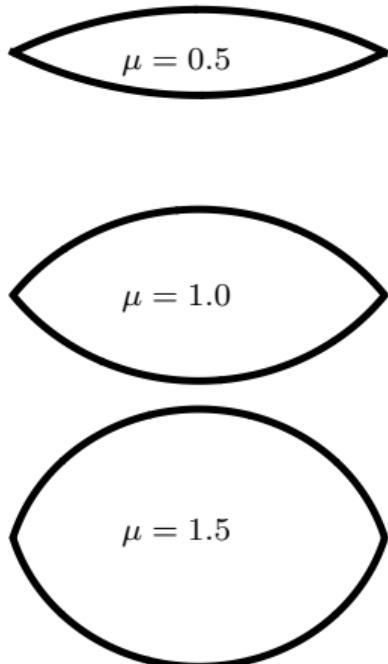


Extensions:

- Multiple obstacles
- In the multidimensional input case the method is applicable for all $\hat{x} \neq 0$
- The construction is independent of the state dimension $x \in \mathbb{R}^n$
- Extensions to robust stabilization and robust avoidance:

$$\begin{aligned}\dot{x} &= Ax + Bu + w_x \\ y &= x + w_y\end{aligned}$$

Extensions



Extensions:

- Multiple obstacles
- In the multidimensional input case the method is applicable for all $\hat{x} \neq 0$
- The construction is independent of the state dimension $x \in \mathbb{R}^n$
- Extensions to robust stabilization and robust avoidance:

$$\begin{aligned}\dot{x} &= Ax + Bu + w_x \\ y &= x + w_y\end{aligned}$$

- Bounded inputs

Obstacle avoidance ($\hat{x} \in \mathcal{E}$): Problem formulation and assumptions

Setting:

- (Linear) Dynamical system

$$\dot{x}(t) = Ax(t) + Bu(t), \quad x(0) \in \mathbb{R}^n, \quad (u \in \mathbb{R}^1)$$

- (A, B) controllable (stabilizability is not enough)

Subspace of induced equilibria: ($B \in \mathbb{R}^n$)

- $\mathcal{E} = \{y \in \mathbb{R}^n \mid 0 = Ay + B\nu, \nu \in \mathbb{R}\}$
- (W.l.o.g.) $\mathcal{E} = \text{span}(A^{-1}B)$

Remember:

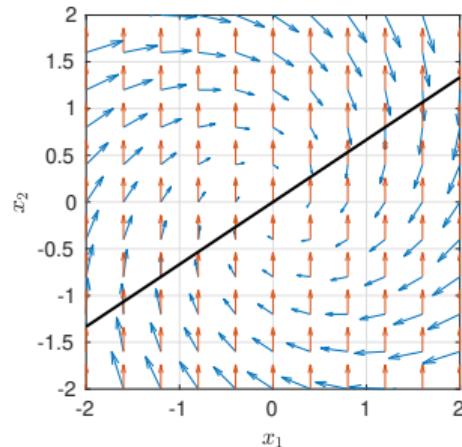
Let $\hat{x} \in \mathcal{E}$ and $0 = A\hat{x} + B\nu_{\hat{x}}$. Then

$$\begin{aligned}\dot{z} &= \overbrace{\dot{x} - \dot{\hat{x}} = A(x - \hat{x}) + B(u - \nu_{\hat{x}})} \\ &= Az + Bv\end{aligned}$$

where $z = x - \hat{x}$ and $v = u - \nu_{\hat{x}}$.

Example:

$$\dot{x} = \begin{bmatrix} -1 & \frac{3}{2} \\ -\frac{3}{2} & -1 \end{bmatrix}x + \begin{bmatrix} 0 \\ 1 \end{bmatrix}u$$



Obstacle centered around
 $\hat{x} \in \mathcal{E}$

Target set $0 \in \mathbb{R}^n$

Controller design ($\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B)$)

Setting:

- Linear Dynamical system

$$\dot{x} = Ax + Bu, \quad x(0) \in \mathbb{R}^n, \quad (u \in \mathbb{R}^1)$$

- Obstacle & target set:

$$\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B), \quad 0 \in \mathbb{R}^n$$

- (A, B) controllable

Lyapunov equation:

$$A_s^T P_s + P_s A_s = -I,$$

Lyapunov functions

$$V_s(x) = x^T P_s x$$

Lyapunov decrease

$$\dot{V}(x(t)) = \langle \nabla V_s(x), Ax + Bu_s(x) \rangle < 0$$

$$x \neq 0$$

(Intuitive) Controller design:

Use pole placement to compute $K_s, \in \mathbb{R}^{1 \times n}$ such that
 $A_s = (A + BK_s)$ are Hurwitz, i.e.,

- $u_s(x) = K_s x$ stabilizes 0

Controller design ($\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B)$)

Setting:

- Linear Dynamical system

$$\dot{x} = Ax + Bu, \quad x(0) \in \mathbb{R}^n, \quad (u \in \mathbb{R}^1)$$

- Obstacle & target set:

$$\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B), \quad 0 \in \mathbb{R}^n$$

- (A, B) controllable
- Shifted system

$$\dot{z} = Az + Bv, \quad z = x - \hat{x}, \quad v = u - \nu_{\hat{x}}$$

Lyapunov equation:

$$A_s^T P_s + P_s A_s = -I,$$

Lyapunov functions

$$V_s(x) = x^T P_s x$$

$$V_{sa}(x) = (x - \hat{x})^T P_s (x - \hat{x})$$

Lyapunov decrease

$$\dot{V}(x(t)) = \langle \nabla V_s(x), Ax + Bu_s(x) \rangle < 0$$

$$\langle \nabla V_{sa}(x), Ax + Bu_{sa}(x) \rangle < 0$$

$$x \neq 0, x \neq \hat{x}$$

(Intuitive) Controller design:

Use pole placement to compute $K_s, \in \mathbb{R}^{1 \times n}$ such that
 $A_s = (A + BK_s)$ are Hurwitz, i.e.,

- $u_s(x) = K_s x$ stabilizes 0
- $u_{sa}(x) = K_s(x - \hat{x}) + \nu_{\hat{x}}$ stabilizes \hat{x}

Controller design ($\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B)$)

Setting:

- Linear Dynamical system

$$\dot{x} = Ax + Bu, \quad x(0) \in \mathbb{R}^n, \quad (u \in \mathbb{R}^1)$$

- Obstacle & target set:

$$\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B), \quad 0 \in \mathbb{R}^n$$

- (A, B) controllable

- Shifted system

$$\dot{z} = Az + Bv, \quad z = x - \hat{x}, \quad v = u - \nu_{\hat{x}}$$

- Time reversal system

$$\dot{y} = -Ay - Bv, \quad y(t) = z(-t)$$

Lyapunov equation:

$$A_s^T P_s + P_s A_s = -I,$$

$$A_d^T P_d + P_d A_d = -I$$

Lyapunov functions & Chetaev functions:

$$V_s(x) = x^T P_s x$$

$$V_{sa}(x) = (x - \hat{x})^T P_s (x - \hat{x})$$

$$C_d(x) = (x - \hat{x})^T P_d (x - \hat{x})$$

Lyapunov decrease/Chetaev increase

$$\dot{V}(x(t)) = \langle \nabla V_s(x), Ax + Bu_s(x) \rangle < 0$$

$$\langle \nabla V_{sa}(x), Ax + Bu_{sa}(x) \rangle < 0$$

$$\langle \nabla C_d(x), Ax + Bu_d(x) \rangle > 0$$

$$x \neq 0, x \neq \hat{x}$$

(Intuitive) Controller design:

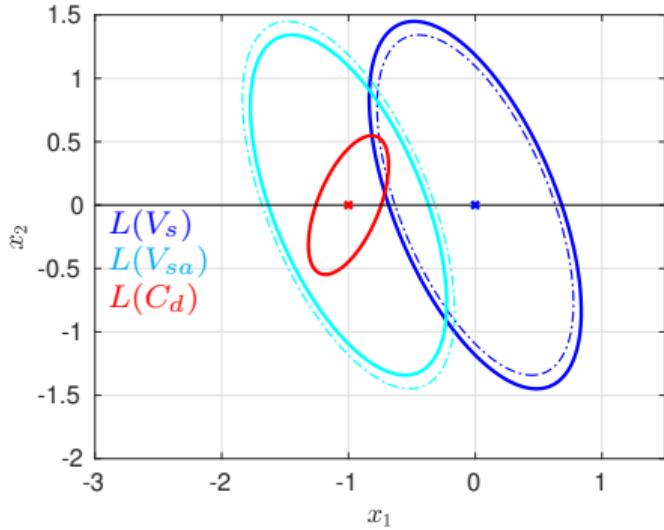
Use pole placement to compute $K_s, K_d \in \mathbb{R}^{1 \times n}$ such that

$A_s = (A + BK_s)$ and $A_d = -(A + BK_d)$ are Hurwitz, i.e.,

- $u_s(x) = K_s x$ stabilizes 0
- $u_{sa}(x) = K_s(x - \hat{x}) + \nu_{\hat{x}}$ stabilizes \hat{x}
- $u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$ destabilizes \hat{x}

Controller design ($\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B)$)

Setting:



(Intuitive) Controller design:

Use pole placement to compute $K_s, K_d \in \mathbb{R}^{1 \times n}$ such that $A_s = (A + BK_s)$ and $A_d = -(A + BK_d)$ are Hurwitz, i.e.,

- $u_s(x) = K_s x$ stabilizes 0
- $u_{sa}(x) = K_s(x - \hat{x}) + \nu_{\hat{x}}$ stabilizes \hat{x}
- $u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$ destabilizes \hat{x}

Lyapunov equation:

$$A_s^T P_s + P_s A_s = -I,$$

$$A_d^T P_d + P_d A_d = -I$$

Lyapunov functions & Chetaev functions:

$$V_s(x) = x^T P_s x$$

$$V_{sa}(x) = (x - \hat{x})^T P_s (x - \hat{x})$$

$$C_d(x) = (x - \hat{x})^T P_d (x - \hat{x})$$

Lyapunov decrease/Chetaev increase

$$\dot{V}(x(t)) = \langle \nabla V_s(x), Ax + Bu_s(x) \rangle < 0$$

$$\langle \nabla V_{sa}(x), Ax + Bu_{sa}(x) \rangle < 0$$

$$\langle \nabla C_d(x), Ax + Bu_d(x) \rangle > 0$$

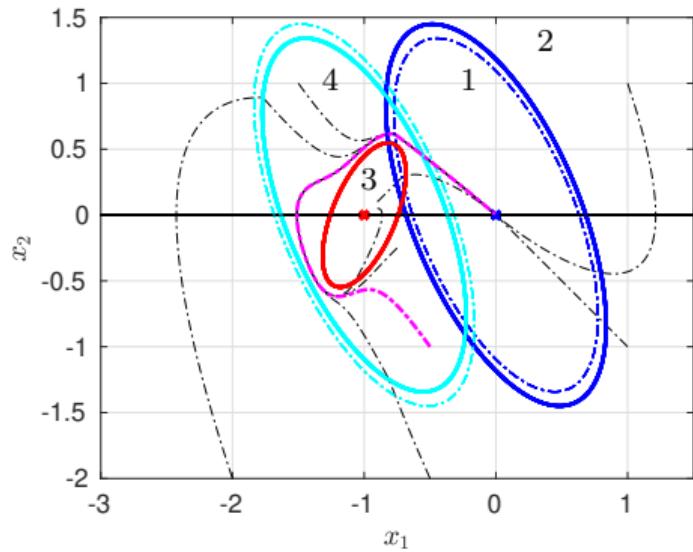
$$x \neq 0, x \neq \hat{x}$$

Example:

$$\dot{x} = \begin{bmatrix} 0 & 1 \\ -1 & 1 \end{bmatrix} x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

$$\hat{x} = \begin{bmatrix} -1 \\ 0 \end{bmatrix} \in \mathcal{E} = \text{span} \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \right)$$

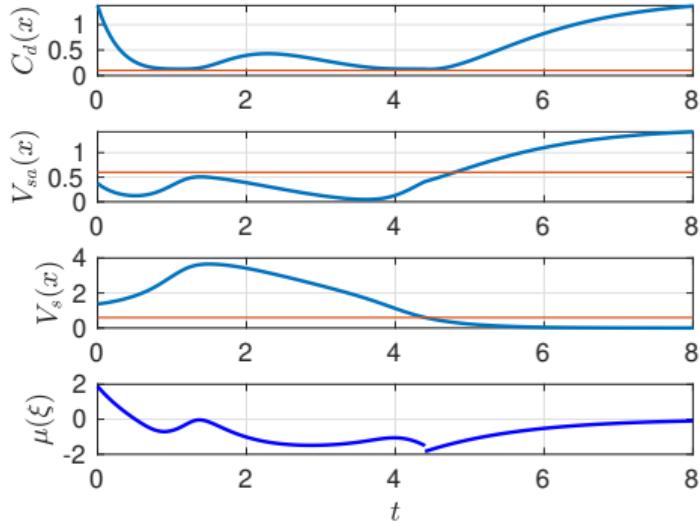
Intuitive controller design



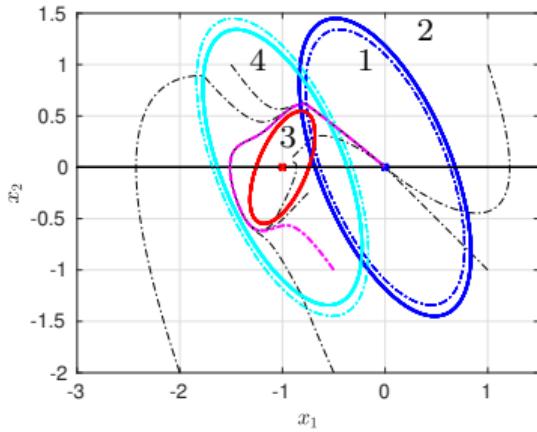
Controller design:

- In 1 & 2: $\gamma(\xi) = u_s(x) = K_s(x)$
- In 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- In 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x), \quad (\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

(asymptotically stabilize 0)
(completely destabilize \hat{x})
(stay away from \hat{x})



Stability properties of the closed loop



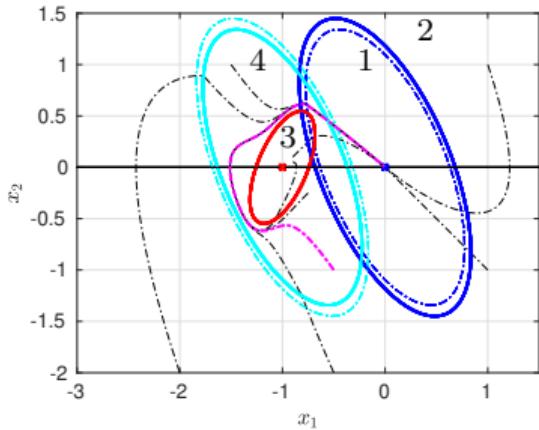
Closed-loop properties:

- \hat{x} -avoidance? (Clear)
- Asymptotic stability of the origin?

Controller design:

- 1&2: $\gamma(\xi) = u_s(x) = K_s(x)$
- 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x)$,
 $(\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

Stability properties of the closed loop



Controller design:

- 1&2: $\gamma(\xi) = u_s(x) = K_s(x)$
- 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x)$,
 $(\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

Closed-loop properties:

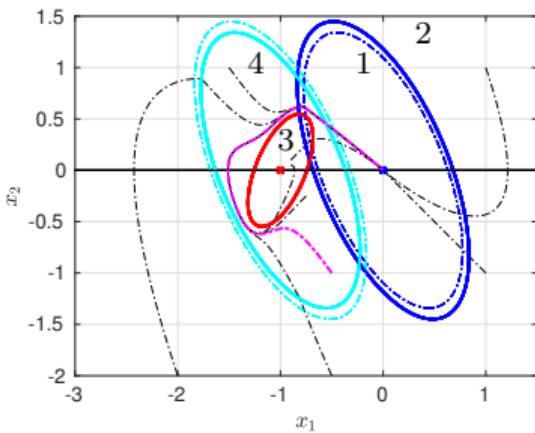
- \hat{x} -avoidance? (Clear)
- Asymptotic stability of the origin?
- Does the control law introduce equilibria?
By construction

- ▶ $0 = Ax + Bu_s(x) \iff x = 0$
- ▶ $0 = Ax + Bu_d(x) \iff x = \hat{x}$

Note that

- ▶ $0 = Ax + B\nu \implies x \in \mathcal{E}$

Stability properties of the closed loop



Closed-loop properties:

- \hat{x} -avoidance? (Clear)
- Asymptotic stability of the origin?
- Does the control law introduce equilibria?
By construction

- ▶ $0 = Ax + Bu_s(x) \iff x = 0$
- ▶ $0 = Ax + Bu_d(x) \iff x = \hat{x}$

Note that

- ▶ $0 = Ax + B\nu \implies x \in \mathcal{E}$

Controller design:

- 1&2: $\gamma(\xi) = u_s(x) = K_s(x)$
- 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x),$
 $(\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

Lemma

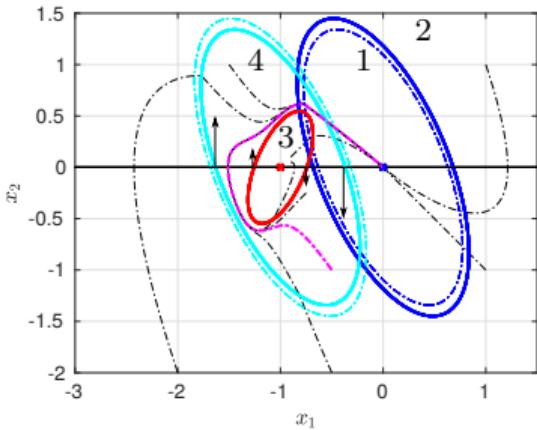
Let $x \in \mathcal{E}$. Then

$$Ax + Bu_{sa}(x) = \rho(Ax + Bu_d(x))$$

where

$$\rho = \frac{1 + K_{sa}A^{-1}B}{1 + K_dA^{-1}B} \in \mathbb{R} \setminus \{0\}.$$

Stability properties of the closed loop



Closed-loop properties:

- \hat{x} -avoidance? (Clear)
- Asymptotic stability of the origin?
- Does the control law introduce equilibria?
By construction

- ▶ $0 = Ax + Bu_s(x) \iff x = 0$
- ▶ $0 = Ax + Bu_d(x) \iff x = \hat{x}$

Note that

- ▶ $0 = Ax + B\nu \implies x \in \mathcal{E}$

Controller design:

- 1&2: $\gamma(\xi) = u_s(x) = K_s(x)$
- 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x)$,
 $(\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

It holds

$$Ax + Bu_{sa}(x) = \rho(Ax + Bu_d(x)), \rho \in \mathbb{R}$$

- $\rho > 0$: No induced equilibria
- $\rho < 0$: Two induced equilibria

Lemma

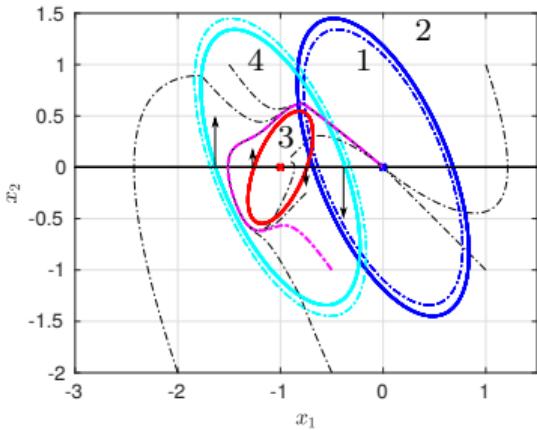
Let $x \in \mathcal{E}$. Then

$$Ax + Bu_{sa}(x) = \rho(Ax + Bu_d(x))$$

where

$$\rho = \frac{1 + K_{sa}A^{-1}B}{1 + K_dA^{-1}B} \in \mathbb{R} \setminus \{0\}.$$

Stability properties of the closed loop



Closed-loop properties:

- \hat{x} -avoidance? (Clear)
- Asymptotic stability of the origin?
- Does the control law introduce equilibria?
By construction

- ▶ $0 = Ax + Bu_s(x) \iff x = 0$
- ▶ $0 = Ax + Bu_d(x) \iff x = \hat{x}$

Note that

- ▶ $0 = Ax + B\nu \implies x \in \mathcal{E}$

Controller design:

- 1&2: $\gamma(\xi) = u_s(x) = K_s(x)$
- 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x), (\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

It holds

$$Ax + Bu_{sa}(x) = \rho(Ax + Bu_d(x)), \rho \in \mathbb{R}$$

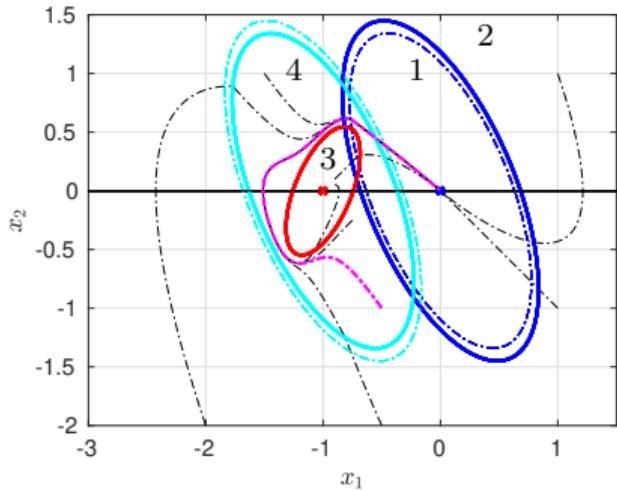
- $\rho > 0$: No induced equilibria (n even)
- $\rho < 0$: Two induced equilibria (n odd)

Lemma ($\text{sign}(\rho) = (-1)^n \quad (x \in \mathbb{R}^n)$)

$$\prod_{i=1}^n \lambda_i^d = \det(A + BK_d) \\ = \det(A) \det(1 + K_d A^{-1}B) > 0$$

$$\prod_{i=1}^n \lambda_i^{sa} = \det(A) \det(1 + K_{sa} A^{-1}B) \gtrless 0 \\ \text{and} \quad \rho = \frac{1 + K_{sa} A^{-1}B}{1 + K_d A^{-1}B}$$

Summary: Obstacle avoidance & target set stabilization ($\hat{x} \in \mathcal{E}$)



Controller design:

- In 1 & 2: $\gamma(\xi) = u_s(x) = K_s(x)$
- In 3: $\gamma(\xi) = u_d(x) = K_d(x - \hat{x}) + \nu_{\hat{x}}$
- In 4: $\gamma(\xi) = (1 - \lambda(x))u_{sa}(x) + \lambda(x)u_d(x)$,
 $(\lambda(x) \in [0, 1])$
- (Dashed lines: avoid Zeno behavior)

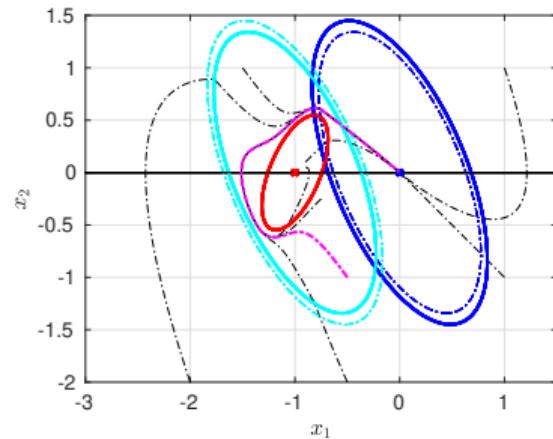
Assumptions:

- $\dot{x} = Ax + Bu, x \in \mathbb{R}^n, u \in R^1$
- (A, B) controllable
 $((A, B)$ stabilizable is not enough)
- $\hat{x} \in \mathcal{E} = \text{span}(A^{-1}B)$

Results:

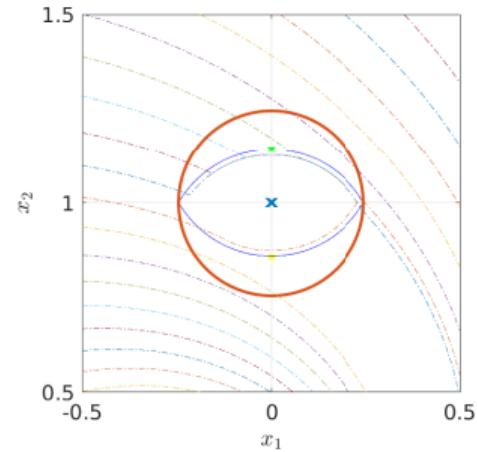
- $\forall n \geq 2$: Obstacle avoidance
- $n = 2$: Obstacle avoidance & global asymptotic stability
- $\forall n > 2$ odd: No global asymptotic stability
- $\forall n \geq 4$ even: Obstacle avoidance & maybe global asymptotic stability
(We cannot exclude the existence of periodic orbits)

Conclusion & discussion



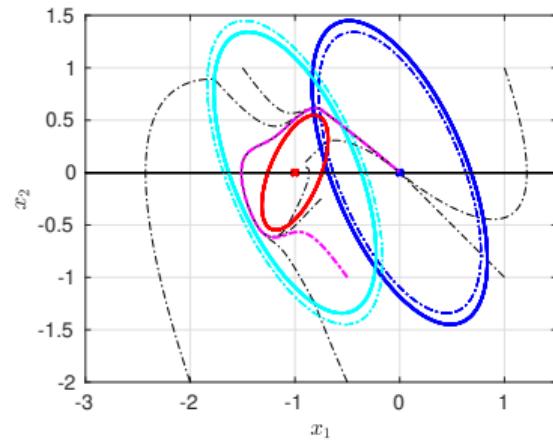
$$\hat{x} \in \mathcal{E}$$

Linear system: $\dot{x} = Ax + Bu, \quad x \in \mathbb{R}^n, u \in \mathbb{R}^m$



$$\hat{x} \notin \mathcal{E}$$

Conclusion & discussion

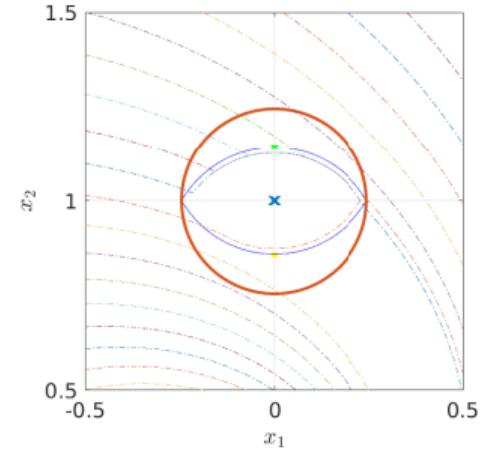


$$\hat{x} \in \mathcal{E}$$

Linear system: $\dot{x} = Ax + Bu, \quad x \in \mathbb{R}^n, u \in \mathbb{R}^m$

Assumption:

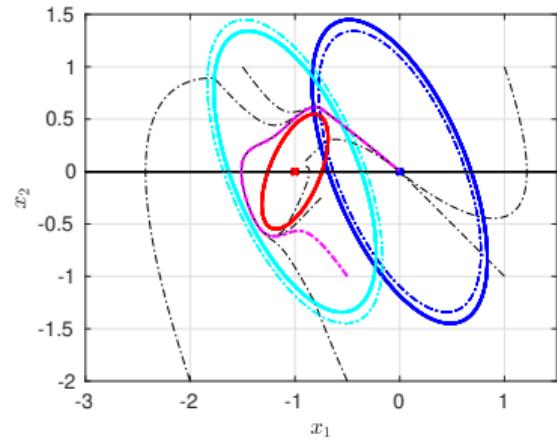
- (A, B) controllable



$$\hat{x} \notin \mathcal{E}$$

- (A, B) stabilizable

Conclusion & discussion



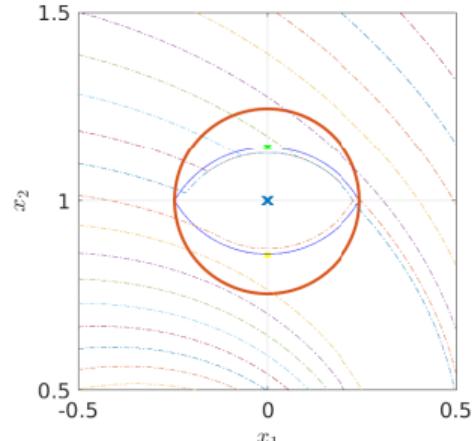
Linear system: $\dot{x} = Ax + Bu, \quad x \in \mathbb{R}^n, u \in \mathbb{R}^m$

Assumption:

- (A, B) controllable

If $m > 1$:

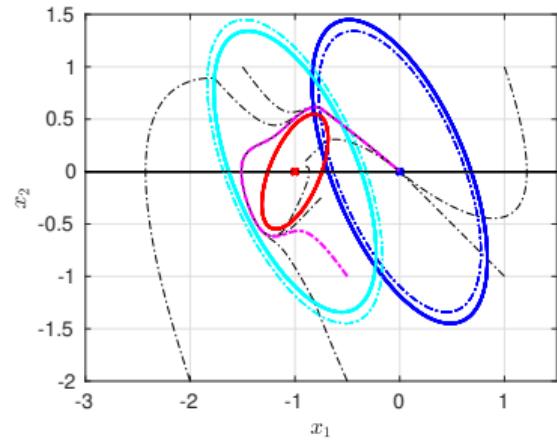
- $\hat{x} \in \{y|0 = Ay + Bu, u \in \mathbb{R}^m\} \setminus \{0\}$



- (A, B) stabilizable

- $\hat{x} \in \mathbb{R}^n \setminus \{0\}$

Conclusion & discussion



$$\hat{x} \in \mathcal{E}$$

Linear system: $\dot{x} = Ax + Bu, \quad x \in \mathbb{R}^n, u \in \mathbb{R}^m$

Assumption:

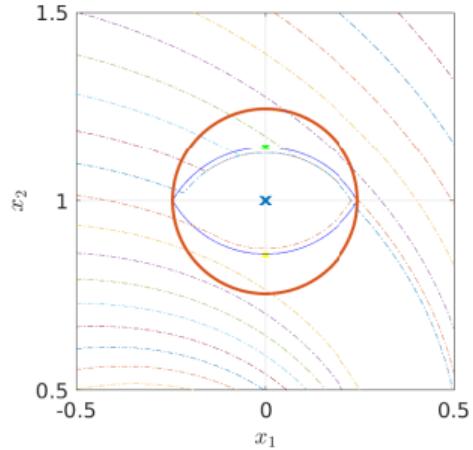
- (A, B) controllable

If $m > 1$:

- $\hat{x} \in \{y | 0 = Ay + Bu, u \in \mathbb{R}^m\} \setminus \{0\}$

Closed-loop properties:

- Only applicable if $n \geq 2$ is even
- Guarantees only for $n = 2$



$$\hat{x} \notin \mathcal{E}$$

- (A, B) stabilizable

- $\hat{x} \in \mathbb{R}^n \setminus \{0\}$

- Independent of $n \in \mathbb{N}, n \geq 2$