

Safety of control systems under uncertainty and time delays

Part 1

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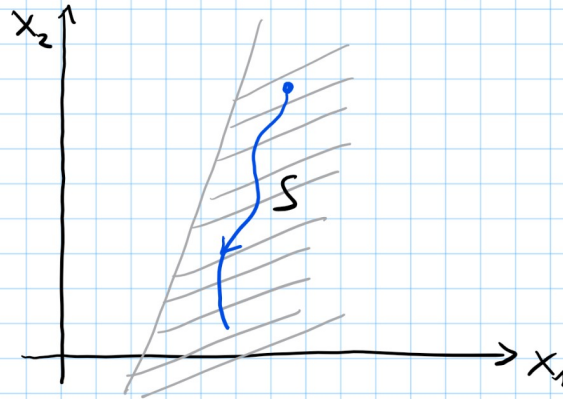
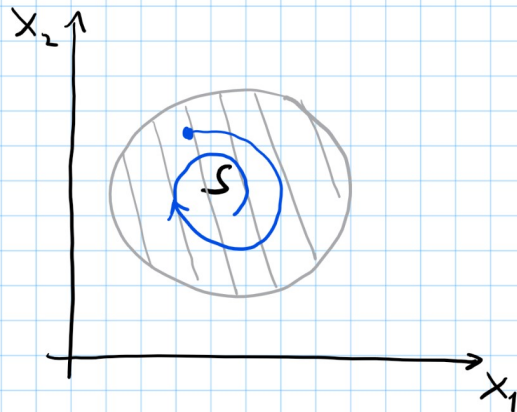
University of Michigan, Ann Arbor

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Barrier functions

dynamical system $\dot{x} = f(x)$ $x \in \mathbb{R}^n$ (later we will deal with control system $\dot{x} = f(x) + g(x)u$)
 $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$

Def: the set $S \subseteq \mathbb{R}^n$ is forward invariant if $\forall x(0) \in S \Rightarrow x(t) \in S, t > 0$



then we say that S is safe

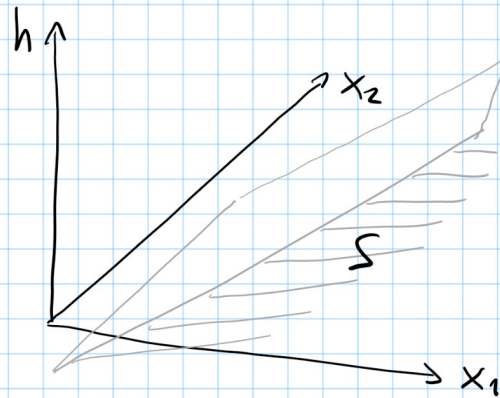
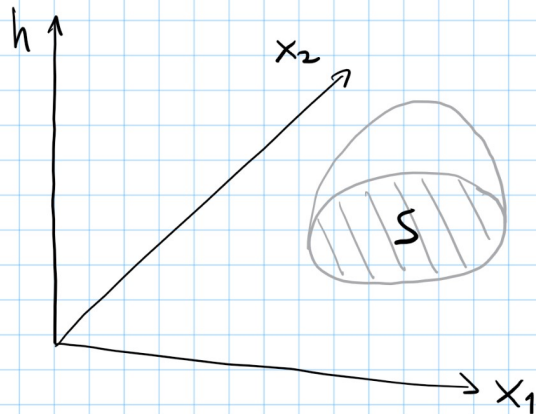
Def: the set S is a 0-sublevel set of $h: \mathbb{R}^n \rightarrow \mathbb{R}$ if

$$S = \{x \in \mathbb{R}^n \mid h(x) \geq 0\}$$

boundary $\partial S = \{x \in \mathbb{R}^n \mid h(x) = 0\}$

interior $\text{int } S = \{x \in \mathbb{R}^n \mid h(x) > 0\}$

h -barrier function



Theorem (Nagano 1942)

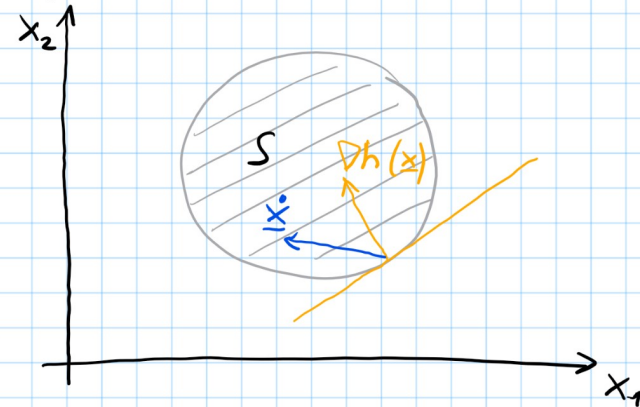
Consider a continuously differentiable function $h: \mathbb{R}^n \rightarrow \mathbb{R}$ which satisfies $h(x) = 0 \Rightarrow \nabla h(x) \neq \underline{0}$

System $\dot{x} = f(x)$ is safe with respect to S if and only if

$$h(x) = 0 \Rightarrow \dot{h}(x) \geq 0$$

where $\dot{h}(x) = \nabla h(x) \cdot \dot{x} = \nabla h(x) \cdot f(x) \geq 0$

$$\nabla h(x) = \frac{\partial h}{\partial x}$$

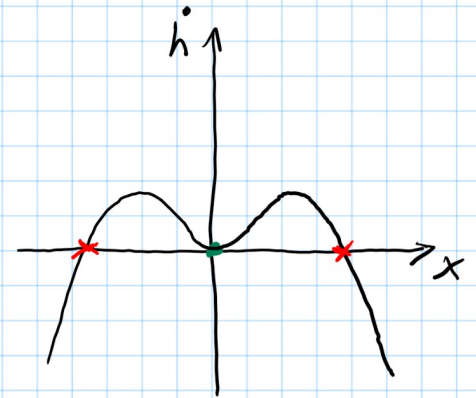
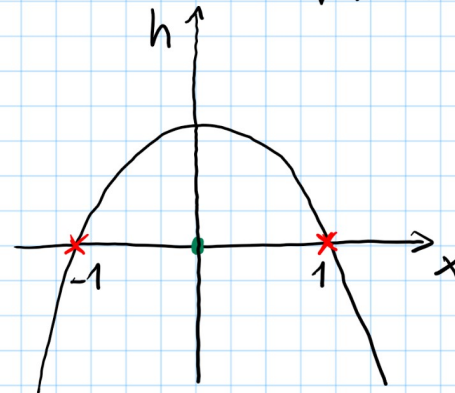
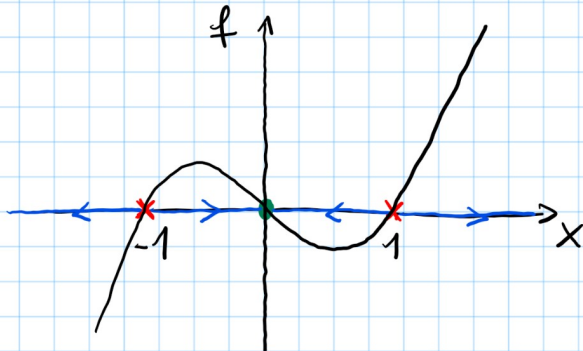


Example (Ouz-Ames 2019)

$$\dot{x} = \underbrace{-x + x^3}_{f(x)} \quad x \in \mathbb{R}$$

Solution

$$x(t) = \pm \frac{1}{\sqrt{\left(\frac{1}{x^2(0)} - 1\right)e^{2t} + 1}}$$



$$h(x) = \frac{1}{2} - \frac{x^2}{2}$$

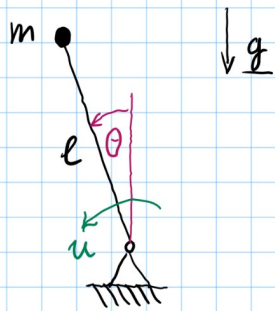
$$h(x) = 0 \Rightarrow x = \pm 1$$

$$\frac{\partial h}{\partial x} = -x \quad \begin{cases} \frac{\partial h}{\partial x}(1) = -1 \quad \checkmark \\ \frac{\partial h}{\partial x}(-1) = 1 \quad \checkmark \end{cases}$$

$$\dot{h}(x) = \frac{\partial h}{\partial x} \dot{x} = \frac{\partial h}{\partial x} f(x) = -x(-x + x^3) = x^2 - x^4$$

$$\begin{cases} \dot{h}(1) = 0 \quad \checkmark \\ \dot{h}(-1) = 0 \quad \checkmark \end{cases}$$

Example inverted pendulum



$$\dot{\underline{x}} = f(\underline{x}) + g(\underline{x})u = \begin{bmatrix} x_2 \\ \frac{g}{l} \sin(x_1) \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{ml^2} \end{bmatrix} u$$

$$\underline{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ \omega \end{bmatrix}$$

we want $x_2 \leq \omega_{max}$

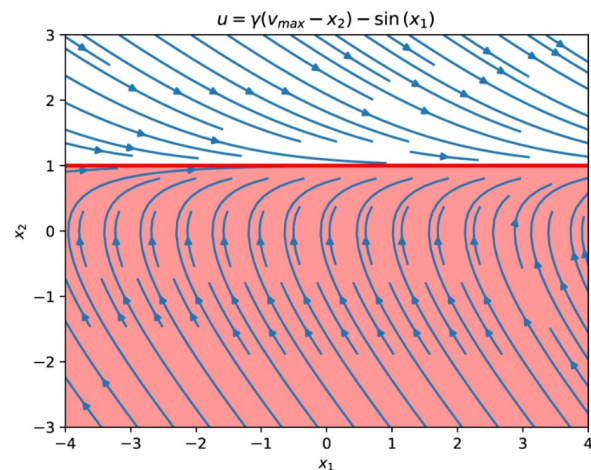
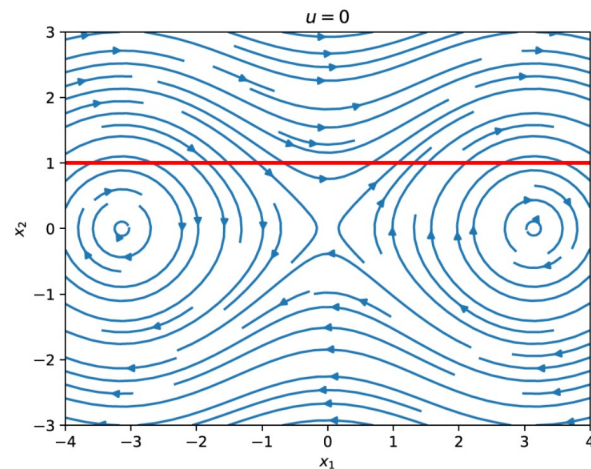
we choose $u = -mgl \sin(x_1) + ml^2 \gamma(\omega_{max} - x_2) \rightarrow \dot{\underline{x}} = f_{cl}(\underline{x}) = \begin{bmatrix} x_2 \\ \gamma(\omega_{max} - x_2) \end{bmatrix}$

barrier function

$$h(\underline{x}) = \omega_{max} - x_2$$

$$\dot{h}(\underline{x}) = \frac{\partial h}{\partial \underline{x}} \cdot \dot{\underline{x}} = \begin{bmatrix} 0 \\ -1 \end{bmatrix} \cdot \begin{bmatrix} x_2 \\ \gamma(\omega_{max} - x_2) \end{bmatrix} = -\gamma(\omega_{max} - x_2)$$

$$\left. \begin{array}{l} \dot{h}(\underline{x}) \\ h(\underline{x}) \end{array} \right\} = 0 \quad \checkmark$$



Def: Class K function ($\alpha \in K$)

$\alpha: \mathbb{R}_{\geq 0} \rightarrow \mathbb{R}_{\geq 0}$, $\alpha(0) = 0$, continuous, strictly monotonically increasing

Def: Class K_∞ function ($\alpha \in K_\infty$)

$\alpha \in K$ and $\lim_{r \rightarrow \infty} \alpha(r) = \infty$ (radially unbounded)

examples



$$\alpha(r) = k r^c \quad k, c > 0 \in K_\infty$$

$$\alpha(r) = 1 - e^{-r} \in K \notin K_\infty$$

Use properties: - invertibility $\alpha \in K \Rightarrow \alpha^{-1} \in K$ (e.g. $\alpha^{-1}(r) = \frac{1}{k^{1/c}} r^{1/c}$)

- composability $\alpha_1, \alpha_2 \in K \Rightarrow \alpha_1 \circ \alpha_2 \in K$
 $\alpha_1(\alpha_2(r))$

Def: class K_L function ($\beta \in K_L$)

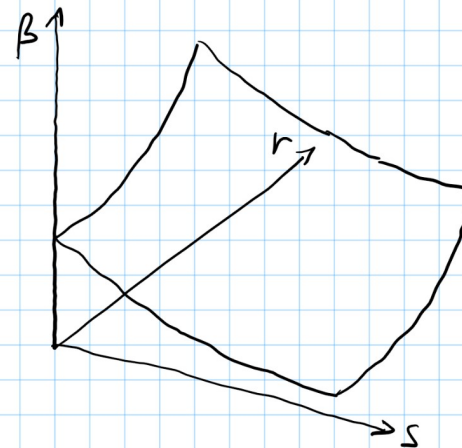
$$\beta: \mathbb{R}_{\geq 0} \times \mathbb{R}_{\geq 0} \rightarrow \mathbb{R}_{\geq 0}$$

- class K in first variable: $s \in \mathbb{R}_{\geq 0}$, $\beta(\cdot, s) \in K$

- $s \in \mathbb{R}_{\geq 0}$ $\lim_{s \rightarrow \infty} \beta(r, s) = 0$

Def: Class $K_{L\infty}$ function ($\beta \in K_{L\infty}$)

$\beta \in K_L$ and $\lim_{r \rightarrow \infty} \beta(r, s) = \infty$



Comparison Lemma (Sec 3.1, pages 39, 40, 46) └ end of proof

Let $\alpha \in \mathbb{K}$ which is locally Lipschitz

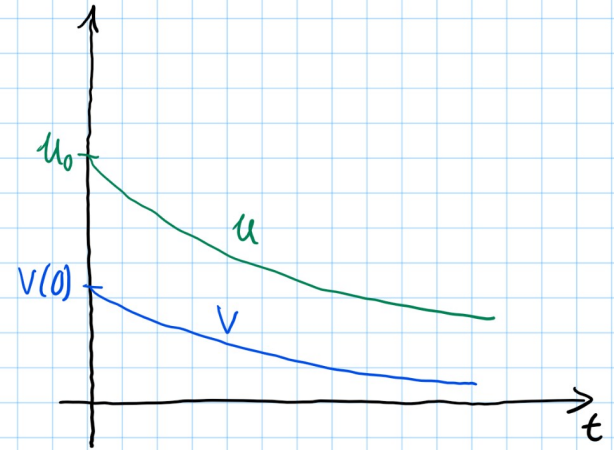
$\dot{u} = -\alpha(u)$ $u(0) = u_0$ has a unique solution for $t \in [0, a]$

(e.g. $\alpha(r) = \gamma r \Rightarrow \dot{u} = \gamma u \Rightarrow u(t) = u_0 e^{-\gamma t}$)

If we have a differentiable function $v: [0, a] \rightarrow \mathbb{R}$ such that

$\dot{v}(t) \leq -\alpha(v(t))$ and $v(0) < u_0 \Rightarrow v(t) \leq u(t)$

(e.g. $u(t) = u_0 e^{-\gamma t} \Rightarrow v(t) \leq v_0 e^{-\gamma t}$)



Lemma 2

Consider the initial value problem (IVP)

$$\dot{y} = -\alpha(y) \quad y(0) = y_0 \quad y \in \mathbb{R}$$

this has the unique solution

$$y(t) = \beta(y(0), t) \quad t \geq 0$$

(e.g. $\dot{y} = -\gamma y \quad y(0) = y_0 \quad y(t) = y_0 e^{-\gamma t}$)

Theorem (Ames 2014)

Given $S \subset \mathbb{R}^n$ is a 0-superlevel set of the continuously differentiable function $h: \mathbb{R}^n \rightarrow \mathbb{R}$ which satisfies $h(\underline{x}) = 0 \Rightarrow \nabla h(\underline{x}) \neq \underline{0}$ *

then S is forward invariant (i.e. safe) if there exist $\alpha \in \mathcal{K}$ such that

$$\dot{h}(\underline{x}) \geq -\alpha(h(\underline{x})) \quad \text{for all } \underline{x} \in S$$

sufficient condition of safety

Remark 1 Ames' theorem implies Nagumo's theorem since at $h(\underline{x}) = 0$ we have $\alpha(h(\underline{x})) = 0$

Remark 2 Condition * may be dropped but in that case we may need to have $\alpha \in \mathcal{K}^e$ - extended class \mathcal{K}

Proof:

Consider the IVP $\dot{y} = -\alpha(y) \quad y(0) = h(\underline{x}(0))$

with unique solution $y(t) = \beta(y(0), t) = \beta(h(\underline{x}(0)), t)$

Using the comparison lemma

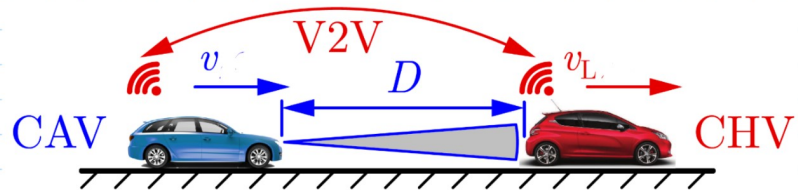
$$h(\underline{x}(t)) \geq \beta(h(\underline{x}(0)), t) \quad t \geq 0$$

This implies

$$h(\underline{x}(t)) \geq 0 \quad t \geq 0$$

and thus S is forward invariant.

Example 1: Connected Cruise Control (CCC)



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

$$x = \begin{bmatrix} D \\ v \end{bmatrix}$$

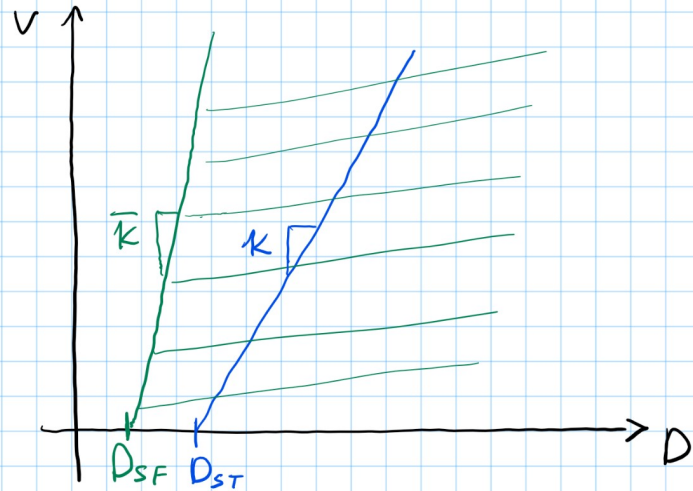
$$\begin{cases} \dot{D} = v_L - v \\ \dot{v} = A(\kappa(D - D_{ST}) - v) + B(v_L - v) \end{cases}$$

A, B feedback gains

$\frac{1}{\kappa}$ time headway

D_{ST} stopping distance

positive parameters



safe set

$$S = \{x \in \mathbb{R}^2 \mid \bar{\kappa}(D - D_{SF}) - v \geq 0\}$$

$h(x)$

$\frac{1}{\bar{\kappa}}$ minimum time headway

D_{SF} safety distance

positive parameters

$$\dot{h}(x) = \nabla h(x) \cdot f(x) = \begin{bmatrix} \bar{\kappa} \\ -1 \end{bmatrix} \cdot \begin{bmatrix} v_L - v \\ A(\kappa(D - D_{ST}) - v) + \beta(v_L - v) \end{bmatrix}$$

Kojima: $\dot{h}(x) \geq 0$ at $x \in \partial S$ (where $h(x) = 0$)

James: $\dot{h}(x) \geq -\alpha(h(x))$ at $x \in S$

Class κ function

Let us use Kojima

$$\bar{\kappa}(v_L - v) - A(\kappa(D - D_{ST}) - v) - \beta(v_L - v) \geq 0 \quad \text{at} \quad \bar{\kappa}(D - D_{SF}) - v = 0$$

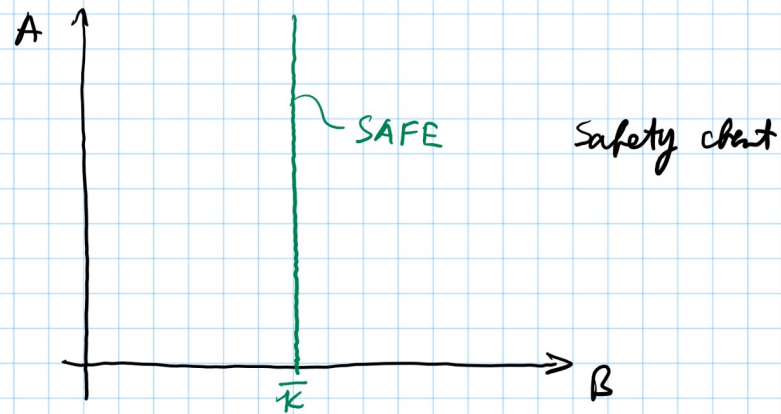
add $A(\bar{k}(D - D_{SF}) - v) = 0$ to both sides

$$\underbrace{A(\bar{k} - k)}_{\substack{\Downarrow \\ 0}} \underbrace{(D - D_{SF})}_{\substack{\downarrow \\ \text{within } S}} + \underbrace{Ak(D_{ST} - D_{SF})}_{\substack{\Downarrow \\ 0}} + \underbrace{(\bar{k} - B)(v_L - v)}_{\substack{\Downarrow \\ 0}} \geq 0$$

$$\bar{k} \geq k$$

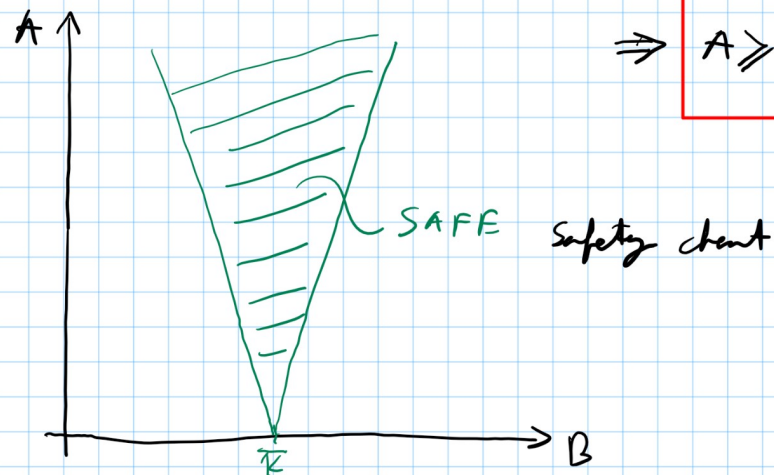
$$D_{ST} \geq D_{SF}$$

$$\bar{k} = B$$



assume $|v_L - v| \leq \Delta v$ then look at the last two terms

$$Ak(D_{ST} - D_{SF}) + (\bar{k} - B)(v_L - v) \geq Ak(D_{ST} - D_{SF}) - |\bar{k} - B|\Delta v \geq 0$$



$$\Rightarrow A \geq \frac{|\bar{k} - B|\Delta v}{k(D_{ST} - D_{SF})}$$

Summary - Safety of dynamical systems

Consider $\dot{\underline{x}} = f(\underline{x})$

Def: The set $S \in \mathbb{R}^n$ is forward invariant if $\forall \underline{x}(0) \in S \Rightarrow \underline{x}(t) \in S \quad t > 0$

then we say that S is safe

Def: The set S is a 0-superslevel set of $h: \mathbb{R}^n \rightarrow \mathbb{R}$ if $S = \{ \underline{x} \in \mathbb{R}^n \mid h(\underline{x}) \geq 0 \}$

we call h a barrier function

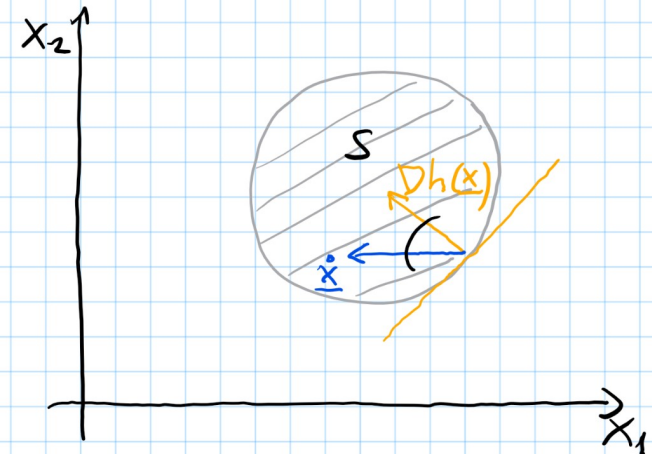
Theorem (Wojanowicz 1942)

Consider the continuously differentiable function $h: \mathbb{R}^n \rightarrow \mathbb{R}$ which satisfies $h(\underline{x}) = 0 \Rightarrow \nabla h(\underline{x}) \neq \underline{0}$

System $\dot{\underline{x}} = f(\underline{x})$ is safe with respect to S if and only if

$$h(\underline{x}) = 0 \Rightarrow \dot{h}(\underline{x}) \geq 0$$

where $\dot{h}(\underline{x}) = \nabla h(\underline{x}) \cdot \dot{\underline{x}} = \nabla h(\underline{x}) \cdot f(\underline{x})$



Theorem (Atkes 2014)

Given $S \in \mathbb{R}^n$ is a 0-superslevel set of the continuously differentiable function $h: \mathbb{R}^n \rightarrow \mathbb{R}$ which satisfies $h(\underline{x}) = 0 \Rightarrow \nabla h(\underline{x}) \neq \underline{0}$

S is forward invariant (i.e. safe) if there exist $L \in \mathbb{R}$ such that

$$\dot{h}(\underline{x}) \geq -L(h(\underline{x})) \quad \text{for all } \underline{x} \in S$$

Safety of control systems

control affine system

$$\dot{\underline{x}} = f(\underline{x}) + g(\underline{x})u$$

$\underline{x} \in \mathbb{R}^n$, $u \in \mathbb{R}$ (single input for simplicity)

$$f, g: \mathbb{R}^n \rightarrow \mathbb{R}^n$$

safe set

$$S = \{ \underline{x} \in \mathbb{R}^n \mid h(\underline{x}) \geq 0 \}$$

$$\text{using } u = k(\underline{x}) \Rightarrow \dot{\underline{x}} = f(\underline{x}) + g(\underline{x})u = f_{cl}(\underline{x})$$

$$k: \mathbb{R}^n \rightarrow \mathbb{R}$$

we can verify whether a controller is safe

now we want to synthesize safe controllers

$$\dot{h}(\underline{x}, u) = \nabla h(\underline{x}) \cdot \dot{\underline{x}} = \underbrace{\nabla h(\underline{x}) \cdot f(\underline{x})}_{\mathcal{L}_f h(\underline{x})} + \underbrace{\nabla h(\underline{x}) \cdot g(\underline{x})}_{\mathcal{L}_g h(\underline{x})} u \geq -\alpha(h(\underline{x}))$$

we will choose a mech test \geq holds

Def: the continuously differentiable function $h: \mathbb{R}^n \rightarrow \mathbb{R}$
which satisfies $h(\underline{x}) = 0 \Rightarrow \nabla h(\underline{x}) \neq 0$
is a control barrier function (CBF) on S
if there exist $\alpha \in \mathcal{K}$ mech test

$$\sup_{u \in \mathbb{R}} \dot{h}(\underline{x}, u) > -\alpha(h(\underline{x}))$$

Note: we have $>$ and not \geq

Def: set of safe controllers

$$\mathcal{K}_{CBF}(\underline{x}) = \{ u \in \mathbb{R} \mid \dot{h}(\underline{x}, u) \geq -\alpha(h(\underline{x})) \}$$

Note: we have \geq and not $>$

Note: sup gives $u \rightarrow \pm\infty$ except when $\nabla h(\underline{x}) \cdot g(\underline{x}) = 0$, in which case it gives $\nabla h(\underline{x}) \cdot f(\underline{x})$

that is the Def can be rewritten as $\nabla h(\underline{x}) \cdot g(\underline{x}) = 0 \Rightarrow \nabla h(\underline{x}) \cdot f(\underline{x}) > -\alpha(h(\underline{x}))$

Theorem (Atkes 2014)

If h is CBF for $\dot{\underline{x}} = f(\underline{x}) + g(\underline{x})u$ in S

then any locally Lipschitz controller $k(\underline{x})$

that satisfies

$$\dot{h}(\underline{x}, k(\underline{x})) \geq -\alpha(h(\underline{x})) \quad \text{for all } \underline{x} \in S$$

renders the system safe

To synthesize a controller assume we have a desired controller $k_d(\underline{x})$, which may not be safe

$$k(\underline{x}) = \underset{u \in \mathbb{R}}{\operatorname{argmin}} (u - k_d(\underline{x}))^2$$

such that $\dot{h}(\underline{x}, u) \geq -\alpha(h(\underline{x}))$

This has a unique solution (can be proven using the KKT condition)

$$k(\underline{x}) = \begin{cases} \min \{k_d(\underline{x}), k_s(\underline{x})\} & \text{if } \nabla h(\underline{x}) \cdot g(\underline{x}) < 0 \\ k_d(\underline{x}) & \text{if } \nabla h(\underline{x}) \cdot g(\underline{x}) = 0 \\ \max \{k_d(\underline{x}), k_s(\underline{x})\} & \text{if } \nabla h(\underline{x}) \cdot g(\underline{x}) > 0 \end{cases}$$

where

$$k_s(\underline{x}) = - \frac{\nabla h(\underline{x}) \cdot f(\underline{x}) + \alpha(h(\underline{x}))}{\nabla h(\underline{x}) \cdot g(\underline{x})}$$

Example

$$\dot{x} = u \quad x \in \mathbb{R}, u \in \mathbb{R}$$

$$f(x) = 0 \quad g(x) = 1$$

$$u = k_d(x) = 1 - x \quad \text{stabilizes } x(t) = 1$$

Safety goal: keep $x \leq 0$

$$h(x) = -x$$

is b a CBF

$$\frac{\partial h}{\partial x} \cdot g(x) = -1 < 0 \quad \checkmark$$

we also need

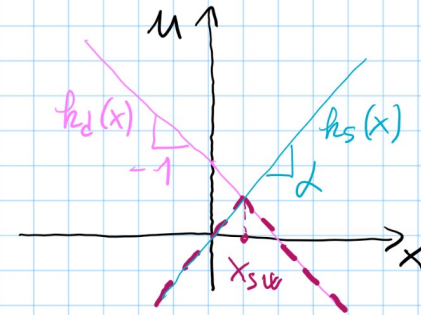
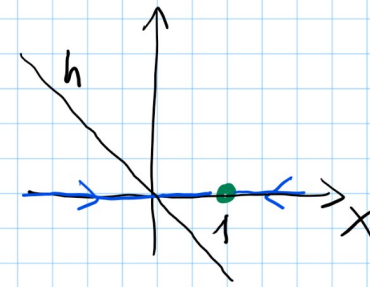
$$\frac{\partial h}{\partial x} \cdot f(x) = 0$$

$$k_s(x) = - \frac{\frac{\partial h}{\partial x} \cdot f(x) + \alpha(h(x))}{\frac{\partial h}{\partial x} \cdot g(x)}$$

choose $\alpha(r) = \alpha r$

$$k_s(x) = \alpha x$$

$$u = \min \{ k_d(x), k_s(x) \}$$

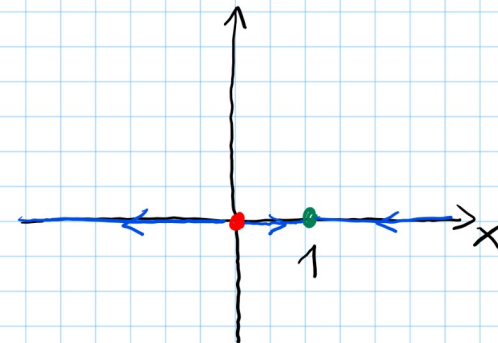


with access

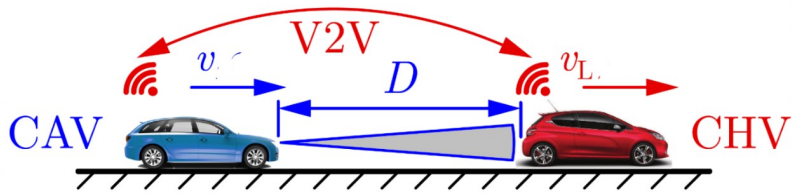
$$k_d(x) = k_s(x)$$

$$1 - x = \alpha x$$

$$x_{sw} = \frac{1}{1+\alpha} < 1$$



Example 1: Connected Cruise Control (CCC)

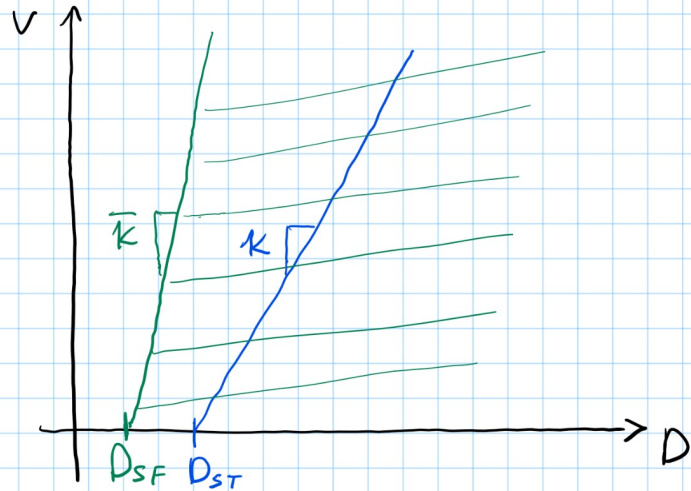


$$\dot{\underline{x}} = f(\underline{x}) + g(\underline{x})u \quad \begin{cases} \dot{D} = v_L - v \\ \dot{v} = u \end{cases}$$

$$\underline{x} = \begin{bmatrix} D \\ v \end{bmatrix} \quad f(\underline{x}) = \begin{bmatrix} v_L - v \\ 0 \end{bmatrix} \quad g(\underline{x}) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

safe set

$$S = \{ \underline{x} \in \mathbb{R}^2 \mid h(\underline{x}) \geq 0 \} \quad \text{where } h(\underline{x}) = \bar{\kappa}(D - D_{SF}) - v$$



$\frac{1}{\bar{\kappa}}$ minimum time headway } positive parameters
 D_{SF} safety distance

$u = k_d(\underline{x})$ may not ensure safety, (e.g.), $k_d(\underline{x}) = A(\bar{\kappa}(D - D_{ST}) - v) + B(v_L - v)$ with non-safe gains

is b a CBF

$$\nabla h(\underline{x}) \cdot g(\underline{x}) = \begin{bmatrix} \bar{\kappa} \\ -1 \end{bmatrix} \cdot \begin{bmatrix} 0 \\ 1 \end{bmatrix} = -1 < 0 \quad \checkmark$$

we also need

$$\nabla h(\underline{x}) \cdot f(\underline{x}) = \begin{bmatrix} \bar{\kappa} \\ -1 \end{bmatrix} \cdot \begin{bmatrix} v_L - v \\ 0 \end{bmatrix} = \bar{\kappa}(v_L - v)$$

which occurs at $k_s(\underline{x}) = k_d(\underline{x})$

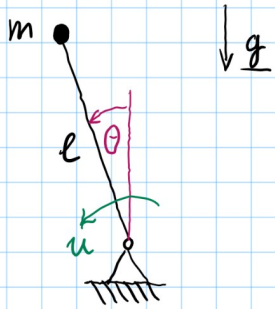
$$u = \min \{ k_d(\underline{x}), k_s(\underline{x}) \}$$

$$k_s(\underline{x}) = - \frac{\nabla h(\underline{x}) \cdot f(\underline{x}) + \alpha(h(\underline{x}))}{\nabla h(\underline{x}) \cdot g(\underline{x})}$$

choose $\alpha(r) = \alpha \cdot r$

$$k_s(\underline{x}) = \alpha(\bar{\kappa}(D - D_{SF}) - v) + \bar{\kappa}(v_L - v)$$

Example inverted pendulum



$$\dot{x} = f(x) + g(x)u = \begin{bmatrix} x_2 \\ \frac{g}{l} \sin(x_1) \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{ml^2} \end{bmatrix} u$$

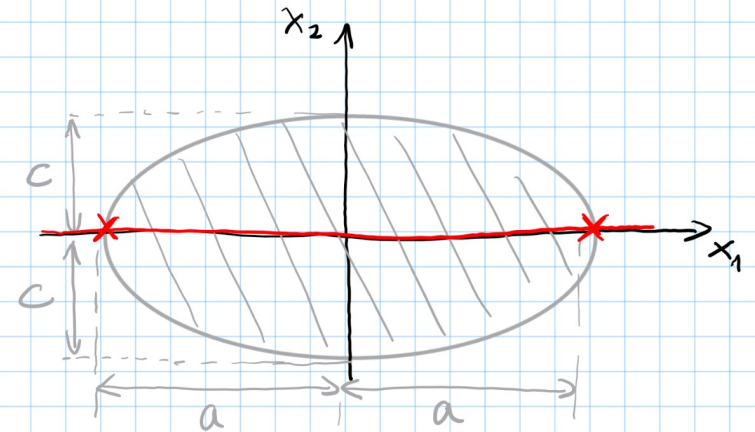
$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ \omega \end{bmatrix}$$

CBF candidate

$$h(x) = 1 - \frac{x_1^2}{a^2} - \frac{x_2^2}{c^2}$$

$$\nabla h(x) \cdot g(x) = \begin{bmatrix} -\frac{2x_1}{a} \\ -\frac{2x_2}{c} \end{bmatrix} \cdot \begin{bmatrix} 0 \\ \frac{1}{ml^2} \end{bmatrix} = -\frac{2x_2}{cm l^2} = 0 \Rightarrow x_2 = 0 \quad (*)$$

$$\nabla h(x) \cdot f(x) + \alpha(h(x)) \quad (*) = \underbrace{\begin{bmatrix} -\frac{2x_1}{a} \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 0 \\ \frac{g}{l} \sin(x_1) \end{bmatrix}}_0 + \alpha\left(1 - \frac{x_1^2}{a^2}\right) \not> 0 \text{ if } |x_1| = a \Rightarrow h \text{ is NOT CBF!}$$



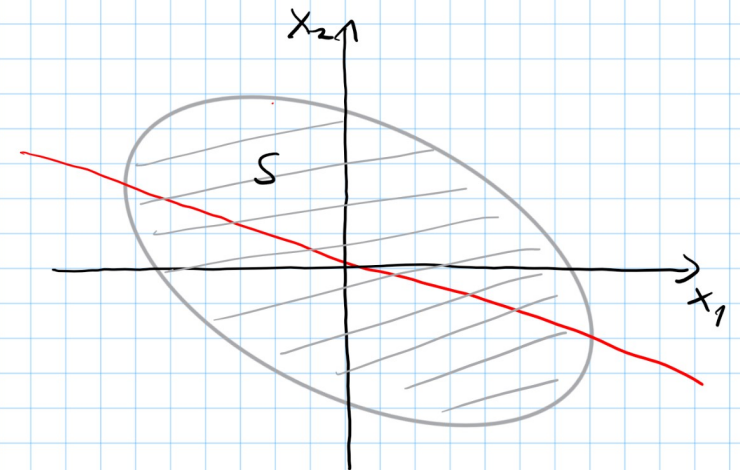
CBF candidate

$$h(x) = 1 - \frac{x_1^2}{a^2} - \frac{x_2^2}{c^2} - \frac{x_1 x_2}{ac}$$

$$\nabla h(x) \cdot g(x) = \begin{bmatrix} -\frac{2x_1}{a^2} - \frac{x_2}{ac} \\ -\frac{2x_2}{c^2} - \frac{x_1}{ac} \end{bmatrix} \cdot \begin{bmatrix} 0 \\ \frac{1}{ml^2} \end{bmatrix} = 0 \Rightarrow x_2 = -\frac{c}{2a} x_1 \quad (**)$$

$$\nabla h(x) \cdot f(x) + \alpha(h(x)) \quad (***) = \begin{bmatrix} -\frac{3}{2a^2} \\ 0 \end{bmatrix} \cdot \begin{bmatrix} -\frac{c}{2a} x_1 \\ \frac{g}{l} \sin(x_1) \end{bmatrix} + \alpha\left(1 - \frac{3}{4a^2} x_1^2\right) = \alpha + \frac{3}{4a^2} \left(\frac{c}{a} - d\right) x_1^2 > 0 \text{ if } 0 < \alpha \leq \frac{c}{a}$$

2(r) := 2r



Recall

$$k(\underline{x}) = \begin{cases} \min \{k_d(\underline{x}), k_s(\underline{x})\} & \text{if } \nabla h(\underline{x}) \cdot g(\underline{x}) < 0 \\ k_d(\underline{x}) & \text{if } \nabla h(\underline{x}) \cdot g(\underline{x}) = 0 \\ \max \{k_d(\underline{x}), k_s(\underline{x})\} & \text{if } \nabla h(\underline{x}) \cdot g(\underline{x}) > 0 \end{cases}$$

where

$$k_s(\underline{x}) = - \frac{\nabla h(\underline{x}) \cdot f(\underline{x}) + d(h(\underline{x}))}{\nabla h(\underline{x}) \cdot g(\underline{x})}$$

e.g. $k_d(\underline{x}) = m\ell^2 \left(-\frac{g}{\ell} \sin(x_1) - p x_1 - d x_2 \right) \Rightarrow \dot{\underline{x}} = \begin{bmatrix} 0 & 1 \\ -p & -d \end{bmatrix} \underline{x}$ stabilizes $\underline{x}(t) = \underline{0}$

