Variational Integration Methods for Simulating and Designing Systems with Simultaneous Impact

Todd Murphey
Northwestern University
June 27, 2010
Purpose of Simulation

- Simulation provides a way to approximately predict physical behavior
- Depending on computational structures provided, infrastructure for control design can enable
  - system identification
  - estimation of state, discrete transitions in contact, etc
  - feedback regulation of trajectories
  - nonlinear optimal control
  - (in presence of nonsmooth transitions due to contact)
Main Points Of This Talk

- To do control, one needs simulations with no tuning
- Given simulations, higher order derivatives of the dynamics are very useful for control calculations
- Impacts have dramatic effects on control calculations
- In all simulation, one is approximating one system while exactly computing solutions to a modified system
  - Knowing properties of the modified system helps
- Ultimately, we want simulations to be a fundamental part of embedded control design
- Examples include...
Examples: Marionettes as Complex Systems

- 40-50 DOF
- Nontrivial constraints
- Generalized coordinates for control analysis
- Force balance by hand is not feasible

Collaboration with Georgia Tech, Atlanta Center for Puppetry Arts, and Disney R&D/Imagineering
The Pygmalion Project

- Pygmalion is the story of a sculptor falling in love with his sculpture and begging the gods to bring it to life
- We took motion capture data of these dancers acting out a short version of the Pygmalion story
- Goal: automatically generate tracking control for marionettes
Robotic Marionettes

- marionette skeleton is actuated by three actuators
- notice the connections for the strings creates a design problem
Example: Skid-Steering Experiment

“Sticking” is real on hard surfaces
Skid-Steering Experiment

- Very noisy GPS data at 1 Hz
- Converges in just a few iterations
- Can run on-board optimizations over 10 seconds of data in 50 ms, so real-time is at least not crazy
- Also need system identification to get unknown parameters
Hand Mechanics

- Hand mechanics are high dimensional, constrained, nonlinear, degenerate, with lots of uncertainty
- We would like to use biomechanical models of the hand and its control to help with prosthetic control and rehabilitation
How Do We Model For Control?

- Modeling for control is different from modeling for simulation
- Example simulation packages
  - Sim 20, ODE, DVC, OOPSMP
  - Model Predictive Control (MPC) approaches
  - Nonlinear Trajectory Generation (NTG)
- What do we need for control?
  - Goal: MATLAB for mechanical systems
What Do We Need?

- Automated first and second linearizations
- closed kinematic chains
- friction, including Coulomb effects
- impacts, both elastic, inelastic, and plastic (maintaining contact after collision)
  - collision detection is very important
- automatic determination of distinction between plastic and nonplastic impacts
- We are willing to give up some speed for analysis, similar to MATLAB
Tuning Simulations

- Simulation methods often use artificial damping (explicitly or implicitly) to fix numerical instability.
- System Identification leads to RHP poles when artificial stabilization is present.
- Resulting control design is generally unstable.

*Intel simulation of a cup using ODE (courtesy of Siddhartha Srinivasa)*
Tuning Simulations

How do we do simulations and calculate control laws for complex systems while avoiding simulation tuning?

plausible not quite right!
We use Variational Integrators

- Variational integrators are a particular choice of geometric DAE methods
- Five simulations, using time steps of 0.01, 0.02, 0.03, 0.05, and 0.10
- Constraints and other integrals of motion are maintained in the presence of nontrivial dynamics and external forcing
- Key thing--no tuning parameters except for dt (can be automated)

Key Points About VIs

- Existence of Modified Hamiltonian System
- Exact conservation or “on the average” conservation of integrals of motion (momenta, energy, forced momenta, forced energy) for nonmodified system
- Exact conservation of constraints
- No tuning parameters aside from choice of dt
  - both a strength and a weakness
  - another weakness: adaptive time stepping is very difficult
Graph-Based Linearization

- Based on the continuous mechanics or discrete variational mechanics, we can compute exact linearization for the discrete time system.
  - no root solving required
  - no matrix exponentials as an approximation
- Same thing for second derivatives
- This includes constraints and external forcing
- Closed kinematic chains generate linearization that exactly preserves the constraints
Graph-Based Optimization

- Only a few iterations for each step
- The only specification is the graph
- All quantities are automatically calculated
- Quadratic convergence gives good scaling properties
Idea: Use “stable” interpretation of EMG signals to drive real prosthetic or FES stimulation
Constrained Hand

- Same optimal control calculations are stable for grasping.
- Feedback control captures role of compliance in stability.
- 1 hour computation.
- Parallelization would trivially yield factor of 20-50 improvement, structured approach even more.
Challenges in collision modeling include

- distinguishing between plastic and nonplastic impacts
- articulated bodies can experience plastic impacts even with completely elastic impacts
- the choice of impact model has a big effect

A key result in variational integration is that there is a Modified Hamiltonian--even for impacts--that the discrete updates exactly compute

this turns out to be very helpful in impact modeling
Impacts

- Two common approaches
  - using continuous-time impact equations using an approximation of the energy (CTEC)
  - discrete-time impact equations using momentum and discrete energy at an intermediate point (DTEC)
- Both can lead to nontrivial energy losses (10-15% in a single “reasonable” time step)
- Use the Modified Hamiltonian to update the impact
  - Leads to much better energy and control calculations
- CTEC and MH can yield infeasible solutions, DTEC cannot; implies DTEC cannot detect plastic impacts
### Impacts

- Main differences between methods are along an accuracy versus complexity scale
- Main point: MH only needs to be evaluated during the impact map

<table>
<thead>
<tr>
<th>Method</th>
<th>CTEC</th>
<th>DTEC</th>
<th>MHC</th>
</tr>
</thead>
<tbody>
<tr>
<td>Symplectic</td>
<td>No</td>
<td>Yes</td>
<td>Sometimes</td>
</tr>
<tr>
<td>Conservation of Momentum</td>
<td>Yes</td>
<td>Yes</td>
<td>Yes</td>
</tr>
<tr>
<td>Scalar Conserved Quantity</td>
<td>CE</td>
<td>DE</td>
<td>MH</td>
</tr>
<tr>
<td>Implementation</td>
<td>Easy</td>
<td>Hard</td>
<td>Harder</td>
</tr>
<tr>
<td>Impact map</td>
<td>Explicit</td>
<td>Implicit</td>
<td>Implicit</td>
</tr>
<tr>
<td>Computational cost</td>
<td>Low</td>
<td>Medium</td>
<td>Medium-High</td>
</tr>
<tr>
<td>Dense impact behavior</td>
<td>Good</td>
<td>Bad</td>
<td>Good</td>
</tr>
<tr>
<td>$L^2$ Error</td>
<td>Highest</td>
<td>Med</td>
<td>Lowest</td>
</tr>
<tr>
<td>Structured $L^2$ Convergence</td>
<td>Yes</td>
<td>No</td>
<td>Yes</td>
</tr>
</tbody>
</table>
Impacts for a Double Pendulum

- We use a simple nonlinear double pendulum to test impact maps.
- Only bottom of pendulum experiences impact.
- This system is surprisingly sensitive to choice of impact map.
The energy behavior is one way to explain sensitivity.
Each impact has a dramatic effect on the trajectory.
What does updating just the impact with the MH buy us?

- Using the MH at impacts leads to nearly an order of magnitude improvement in accuracy.
- For simulation this may or may not be worth the extra computation, but for control it improves physical meaning of simulation.
What does updating just the impact with the MH buy us?

- Control calculations are dramatically affected by impact map.
- The “free dynamics” (optimal has $u_1=u_2=0$) become nontrivial due to bad representation of impact map.
- Computing optimal controls using MH at impacts get us better estimates of the feedforward controller.
- Also indicates that any simulation will need to be stabilized by a feedback term on a physical system.
Impacts

- Variational integrators provide a means of improving physical meaning of impact, including with coefficient of restitution, at increased computational expense.

- Variational methods are independent of the complementarity problem associated with plastic impacts.

  - once an impact is determined to be plastic, sometimes the outcome is uniquely determined, but sometimes one need to compute an LCP solution

  - Using the infeasible variational solution as an initial guess often leads to better LCP solutions (if nonunique)
Simultaneous impact need not have unique outcomes.

But some systems (e.g., Newton’s cradle) do have unique impact maps when looking at variational analysis.

Can we design a system to have unique impacts?
Mechanical Design for Uniqueness

- RHEX flops legs against ground to run over uncertain ground
- Why is the mechanical design effective?
- How should we design its gait and physical characteristics?
Variational representation of simultaneous impact helps us obtain algebraic conditions for uniqueness.

By optimizing this constraint over mechanical and gait parameters, we obtain unique impact outcomes.
This simulation is unique—nowhere is there a choice being made between solutions (including plastic/elastic determinations)

- more computationally expensive than standard simulation
Conclusions

SOFTWARE NEEDS:

First and second variations of discrete trajectories, computed exactly

Compatibility with other software (OMPL for planning, ROS for implementation, SNOPT for optimization comparisons) for integration and comparison

Representations of contact that have known properties with respect to error, convergence, conserved quantities, and effect on planning

Our *trep* software provides many of these capabilities for forced, constrained systems, but we are only now getting to the point of implementing collisions
Support and Thanks

- Magnus Egerstedt, Jerrold Marsden, Wendy Murray
- Atlanta Center for Puppetry Arts
- Lanny Smoot/Disney Imagineering
- Graduate Students: Tim Caldwell, Elizabeth Jochum, Elliot Johnson, Lauren Miller, Jarvis Schultz, Vlad Seghete, Krissy Snyder, Matthew Travers, Andrew Wilson
- Undergraduates: Corrina Gibson, Matanya Horowitz, Kirk Nichols, and Tasnim Tanveer
- Postdocs: David Pekarek and Benjamin Tovar