

# 2.153 Adaptive Control

## Lecture 1

### Simple Adaptive Systems: Identification

Anuradha Annaswamy

*aanna@mit.edu*

# Parameter Adaptation - Recursive Schemes

**Adaptive Control:**

The control of Uncertain Systems

# Parameter Adaptation - Recursive Schemes

**Adaptive Control:** The control of Uncertain Systems

**Adaptive Control (in this Course):**

The control of Linear Time-invariant Plants with Unknown Parameters

# Adaptive Control: A Parametric Framework

- Nonlinear, time-varying, with unknown parameter  $\theta$

$$\dot{x} = f(x, u, \theta, t) \quad y = h(x, u, \theta, t)$$

- Linear Time-Varying (LTV) with unknown parameter  $\theta$

$$\dot{x} = A(\theta, t)x + B(\theta, t)u \quad y = C(\theta, t)x + D(\theta, t)u$$

- Linear Time-Invariant (LTI) with unknown parameter  $\theta$

$$\dot{x} = A(\theta)x + B(\theta)u \quad y = C(\theta)x + D(\theta)u$$

# Adaptive Control: A Parametric Framework

- Nonlinear, time-varying, with unknown parameter  $\theta$

$$\dot{x} = f(x, u, \theta, t) \quad y = h(x, u, \theta, t)$$

- Linear Time-Varying (LTV) with unknown parameter  $\theta$

$$\dot{x} = A(\theta, t)x + B(\theta, t)u \quad y = C(\theta, t)x + D(\theta, t)u$$

- Linear Time-Invariant (LTI) with unknown parameter  $\theta$

$$\dot{x} = A(\theta)x + B(\theta)u \quad y = C(\theta)x + D(\theta)u$$

System to be controlled (open-loop): Plant

# Adaptive Control: A Parametric Framework

- Nonlinear, time-varying, with unknown parameter  $\theta$

$$\dot{x} = f(x, u, \theta, t) \quad y = h(x, u, \theta, t)$$

- Linear Time-Varying (LTV) with unknown parameter  $\theta$

$$\dot{x} = A(\theta, t)x + B(\theta, t)u \quad y = C(\theta, t)x + D(\theta, t)u$$

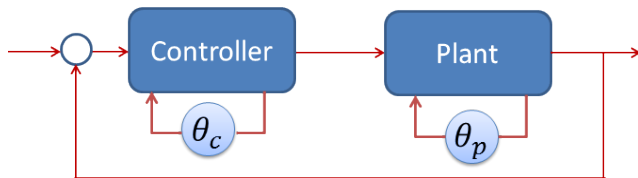
- Linear Time-Invariant (LTI) with unknown parameter  $\theta$

$$\dot{x} = A(\theta)x + B(\theta)u \quad y = C(\theta)x + D(\theta)u$$

System to be controlled (open-loop): Plant

Controlled System (closed-loop): System

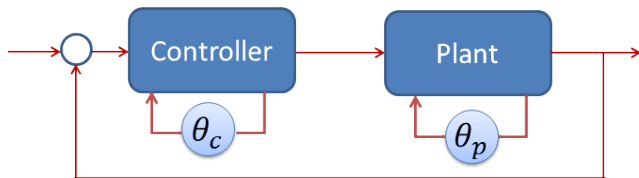
## Direct and Indirect Adaptive Control



$\theta_p$ : Plant parameter - unknown;

$\theta_c$ : Control parameter

## Direct and Indirect Adaptive Control



$\theta_p$ : Plant parameter - unknown;

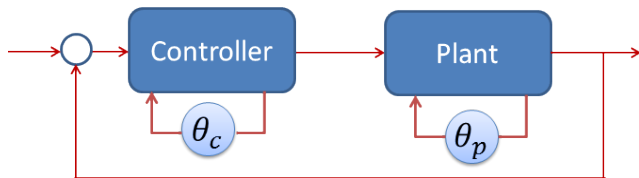
$\theta_c$ : Control parameter

**Indirect Adaptive Control:** Estimate  $\theta_p$  as  $\hat{\theta}_p$ . Compute  $\hat{\theta}_c$  using  $\hat{\theta}_p$ .

$$\theta_p \rightarrow \hat{\theta}_p \rightarrow \hat{\theta}_c$$



# Direct and Indirect Adaptive Control



$\theta_p$ : Plant parameter - unknown;

$\theta_c$ : Control parameter

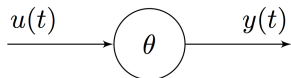
**Indirect Adaptive Control:** Estimate  $\theta_p$  as  $\hat{\theta}_p$ . Compute  $\hat{\theta}_c$  using  $\hat{\theta}_p$ .

$$\theta_p \rightarrow \hat{\theta}_p \rightarrow \hat{\theta}_c$$

**Direct Adaptive Control:** Directly estimate  $\theta_c$  as  $\hat{\theta}_c$ . Compute the plant estimate  $\hat{\theta}_p$  using  $\hat{\theta}_c$

$$\theta_p \rightarrow \theta_c \rightarrow \hat{\theta}_c$$

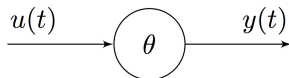
# Identification of a Single Parameter



$\theta$ : Unknown, scalar

$$y(t) = \theta u(t)$$

## Identification of a Single Parameter

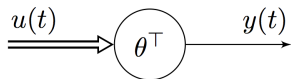


$\theta$ : Unknown, scalar

$$y(t) = \theta u(t)$$

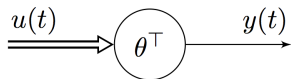
Identify  $\theta$  using measurements  $\{u(t), y(t)\}$ .

# Identification of a Vector Parameter



$$y(t) = \theta^T u(t)$$

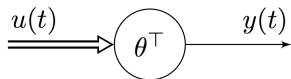
# Identification of a Vector Parameter



$$y(t) = \theta^T u(t)$$

$y \in \mathbb{R}$ ,

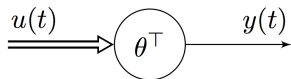
# Identification of a Vector Parameter



$$y(t) = \theta^T u(t)$$

$$y \in \mathbb{R}, \quad \theta \in \mathbb{R}^n,$$

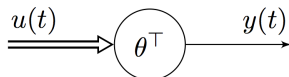
# Identification of a Vector Parameter



$$y(t) = \theta^T u(t)$$

$$y \in \mathbb{R}, \quad \theta \in \mathbb{R}^n, \quad u : \mathbb{R}^+ \rightarrow \mathbb{R}^n$$

# Identification of a Vector Parameter



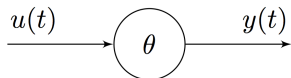
$$y(t) = \theta^T u(t)$$

$$y \in \mathbb{R}, \quad \theta \in \mathbb{R}^n, \quad u : \mathbb{R}^+ \rightarrow \mathbb{R}^n$$

Identify  $\theta$  using measurements  $\{u(t), y(t)\}$ .



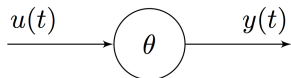
# Identification of a Single Parameter - Recursive Scheme



$$y(t) = \theta u(t)$$

$\theta$ : Unknown, scalar

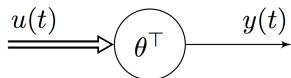
# Identification of a Single Parameter - Recursive Scheme



$$y(t) = \theta u(t)$$

$\theta$ : Unknown, scalar      Identify  $\theta$  as  $\hat{\theta}(t)$  at every instant

# Identification of a Vector Parameter - Recursive Scheme

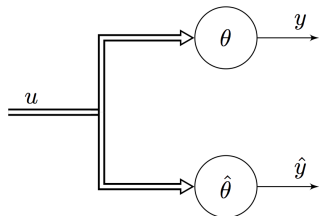
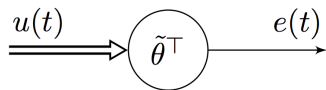


$$y(t) = \theta^T u(t)$$

$$y \in \mathbb{R}, \quad \theta \in \mathbb{R}^n, \quad u : \mathbb{R}^+ \rightarrow \mathbb{R}^n$$

Identify  $\theta$  as  $\hat{\theta}(t)$  at every instant

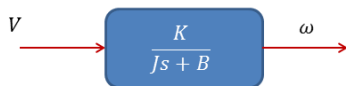
# Error Model 1



$\hat{\theta}$ : Unknown,  $u(t)$  and  $e(t)$  can be measured at each instant  $t$ .

# Identification of a Parameter in a Dynamic System

Simplest Transfer Function of a Motor:



$V$  : Voltage input       $\omega$ : Angular Velocity output

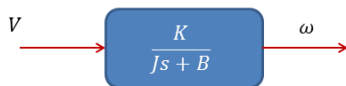
$K, J, B$ : Physical parameters

Plant:

$$\frac{K}{Js + B} = \frac{a_1}{s + \theta_1}$$

# Identification of a Parameter in a Dynamic System

Simplest Transfer Function of a Motor:



$V$  : Voltage input       $\omega$ : Angular Velocity output

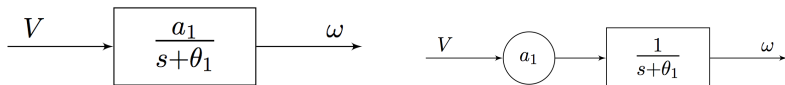
$K, J, B$ : Physical parameters

Plant:

$$\frac{K}{Js + B} = \frac{a_1}{s + \theta_1}$$

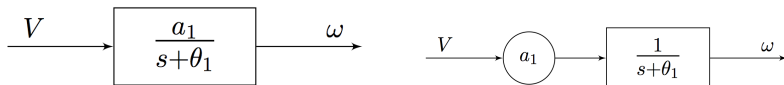
$K, J, B$  unknown  $\Rightarrow a_1, \theta_1$  unknown

## One way of identifying parameters $a_1$ and $\theta_1$



Assume that  $a_1$  is known.

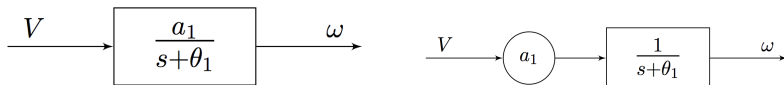
## One way of identifying parameters $a_1$ and $\theta_1$



Assume that  $a_1$  is known. Identify  $\theta_1$  as  $\hat{\theta}$ .



## One way of identifying parameters $a_1$ and $\theta_1$

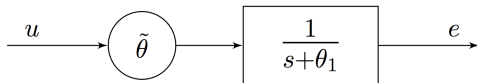


Assume that  $a_1$  is known. Identify  $\theta_1$  as  $\hat{\theta}$ .  $\tilde{\theta} = \hat{\theta} - \theta_1$

Plant:  $\dot{\omega} = -\theta_1\omega + u$       $u = a_1V$

## Error Model 3

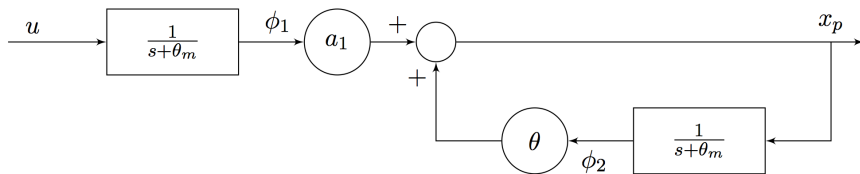
$$\dot{e} = -\theta_1 e + \tilde{\theta} u$$



## An alternate procedure for identifying $\theta_1$ :

$$\frac{a_1}{s + \theta_1} = \frac{\frac{a_1}{s + \theta_m}}{1 + \frac{\theta_m - \theta_1}{s + \theta_m}}$$

$$\theta \equiv \theta_1 - \theta_m$$



# Stability

Behavior near an Equilibrium Point.

# Stability

Behavior near an Equilibrium Point.

Consider the following dynamical system

$$\begin{aligned}\dot{x}(t) &= f(x(t), t) \\ x(t_0) &= x_0\end{aligned}\tag{1}$$

**Definition: equilibrium point (pg 45)** The state  $x_{\text{eq}}$  is an *equilibrium point* of (1) if it satisfies:

$$f(x_{\text{eq}}, t) = 0\tag{2}$$

for all  $t \geq t_0$ .

## Stability of LTI Plants

A motivating example: determine the stability of the origin for the following scalar system

$$\dot{x}(t) = Ax(t)$$

Equilibrium point:  $x = 0$

## Stability of LTI Plants

A motivating example: determine the stability of the origin for the following scalar system

$$\dot{x}(t) = Ax(t)$$

Equilibrium point:  $x = 0$

Can determine the stability of the origin by evaluating eigenvalues of  $A$

$$x(t) = e^{A(t-t_0)}x(t_0)$$

$A = V\Lambda V^{-1}$ ;  $V$  : from eigenvector;  $\Lambda$  :  $diag(\lambda_i)$  : from eigenvalues

Stability follows if  $Re(\lambda_i) \leq 0$

Asymptotic stability follows if  $Re(\lambda_i) < 0$ .

## Stability of LTI Plants

A motivating example: determine the stability of the origin for the following scalar system

$$\dot{x}(t) = Ax(t)$$

Equilibrium point:  $x = 0$

Can determine the stability of the origin by evaluating eigenvalues of  $A$

$$x(t) = e^{A(t-t_0)}x(t_0)$$

$A = V\Lambda V^{-1}$ ;  $V$  : from eigenvector;  $\Lambda$  :  $diag(\lambda_i)$  : from eigenvalues

Stability follows if  $Re(\lambda_i) \leq 0$

Asymptotic stability follows if  $Re(\lambda_i) < 0$ .

Lyapunov's methods allow us to determine the stability of an equilibrium for such a system without solving the differential equation!



# Lyapunov Stability

For the system

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

Let

- (i)  $V(x) > 0$ ,  $\forall x \neq 0$ , and  $V(0) = 0$ 
  - (ii)  $\dot{V}(x) = \left(\frac{\partial V}{\partial x}\right)^T f(x) < 0$
  - (ii)  $V(x) \rightarrow \infty$  as  $\|x\| \rightarrow \infty$

Then  $x = 0$  is asymptotically stable.

# Lyapunov Stability

For the system

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

Let

- (i)  $V(x) > 0$ ,  $\forall x \neq 0$ , and  $V(0) = 0$ 
  - (ii)  $\dot{V}(x) = \left(\frac{\partial V}{\partial x}\right)^T f(x) < 0$
  - (ii)  $V(x) \rightarrow \infty$  as  $\|x\| \rightarrow \infty$

Then  $x = 0$  is asymptotically stable.

If instead of (ii), we have

- (ii')  $\dot{V} \leq 0$

Then  $x = 0$  is stable.

# Error Model 1

Error Model 1 leads to the following

$$\dot{x}(t) = A(t)x(t) \quad A(t) = -u(t)u^T(t)$$

Equilibrium point:  $x = 0$

## Error Model 1

Error Model 1 leads to the following

$$\dot{x}(t) = A(t)x(t) \quad A(t) = -u(t)u^T(t)$$

Equilibrium point:  $x = 0$

Choose a quadratic function

$$V = \frac{1}{2}x^T x$$

$$\dot{V} = x^T A(t)x = -x^T u(t)u^T(t)x = -(x^T u(t))^2 \leq 0$$

## Error Model 1

Error Model 1 leads to the following

$$\dot{x}(t) = A(t)x(t) \quad A(t) = -u(t)u^T(t)$$

Equilibrium point:  $x = 0$

Choose a quadratic function

$$V = \frac{1}{2}x^T x$$

$$\dot{V} = x^T A(t)x = -x^T u(t)u^T(t)x = -(x^T u(t))^2 \leq 0$$

$\Rightarrow$  stability.

## Error Model 1

Error Model 1 leads to the following

$$\dot{x}(t) = A(t)x(t) \quad A(t) = -u(t)u^T(t)$$

Equilibrium point:  $x = 0$

Choose a quadratic function

$$V = \frac{1}{2}x^T x$$

$$\dot{V} = x^T A(t)x = -x^T u(t)u^T(t)x = - (x^T u(t))^2 \leq 0$$

$\Rightarrow$  stability.

A later lecture will show that if  $u(t)$  is "persistently exciting",  $x(t) \rightarrow 0$ .

# Error Model 1

Error Model 1 leads to the following

$$\dot{x}(t) = A(t)x(t) \quad A(t) = -u(t)u^T(t)$$

Equilibrium point:  $x = 0$

Choose a quadratic function

$$V = \frac{1}{2}x^T x$$

$$\dot{V} = x^T A(t)x = -x^T u(t)u^T(t)x = -(x^T u(t))^2 \leq 0$$

$\Rightarrow$  stability.

A later lecture will show that if  $u(t)$  is "persistently exciting",  $x(t) \rightarrow 0$ . We therefore conclude that error model 1 leads to a stable parameter estimation. Asymptotic stability will be shown later.