

Control Affine Systems on 3D Lie Groups

Rory Biggs

Department of Mathematics (Pure and Applied)
Rhodes University, Grahamstown 6140

Postgraduate Seminar in Mathematics
NMMU, Port Elizabeth, 5–6 October 2012

- 1 Introduction
- 2 Systems: equivalence and controllability
- 3 Conclusion

- 1 Introduction
- 2 Systems: equivalence and controllability
- 3 Conclusion

Study **equivalence** and **controllability** of control systems

Systems

- left-invariant control affine
- $SE(2)$, $SE(1,1)$, $SO(3)$, $SO(2,1)_0$

Equivalence

- detached feedback equivalence

Controllability

- equivalence class
- characterize

Left-invariant control affine systems

System Σ

$$\dot{g} = g(A + u_1 B_1 + \cdots + u_\ell B_\ell), \quad g \in G, u \in \mathbb{R}^\ell$$

$A + \langle B_1, \dots, B_\ell \rangle$ — ℓ -dim affine subspace of \mathfrak{g}

Trajectory $g(\cdot) : [0, T] \rightarrow G$

- for **admissible control** $u(\cdot) : [0, T] \rightarrow \mathbb{R}^\ell$
- **integral curve** of time-varying vector field

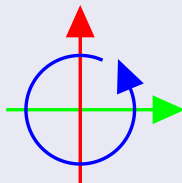
Controllable

- Exists a trajectory between any two points $g_0, g_1 \in G$
- G **connected**, Σ has **full-rank** — necessary

Classical 3D groups

Euclidean group SE (2)

$$\begin{bmatrix} 1 & 0 & 0 \\ x & \cos z & -\sin z \\ y & \sin z & \cos z \end{bmatrix}$$



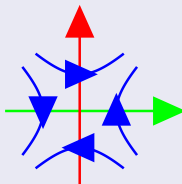
$$[E_2, E_3] = E_1$$

$$[E_3, E_1] = E_2$$

$$[E_1, E_2] = 0$$

Semi-Euclidean group SE (1, 1)

$$\begin{bmatrix} 1 & 0 & 0 \\ x & \cosh z & -\sinh z \\ y & -\sinh z & \cosh z \end{bmatrix}$$



$$[E_2, E_3] = E_1$$

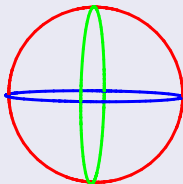
$$[E_3, E_1] = -E_2$$

$$[E_1, E_2] = 0$$

Classical 3D groups

Orthogonal group $SO(3)$

$$g^T g = 1$$
$$\det g = 1$$



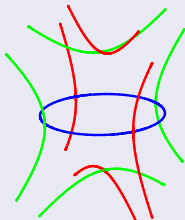
$$[E_2, E_3] = E_1$$

$$[E_3, E_1] = E_2$$

$$[E_1, E_2] = E_3$$

Pseudo-orthogonal group $SO(2, 1)$

$$g^T J g = J$$
$$J = \text{diag}(1, 1, -1)$$
$$\det g = 1$$



$$[E_2, E_3] = E_1$$

$$[E_3, E_1] = E_2$$

$$[E_1, E_2] = -E_3$$

Example on SE (2)

$$\Sigma : \dot{g} = g(E_2 + uE_3)$$

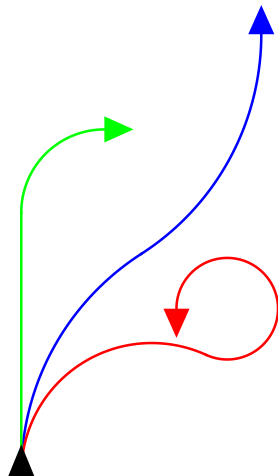
$$\dot{g} = \begin{bmatrix} 1 & 0 & 0 \\ x & \cos z & -\sin z \\ y & \sin z & \cos z \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -u \\ 1 & u & 0 \end{bmatrix}$$

Parametrically

$$\dot{x} = -\sin z \quad x(0) = 0$$

$$\dot{y} = \cos z \quad y(0) = 0$$

$$\dot{z} = u \quad z(0) = 0$$



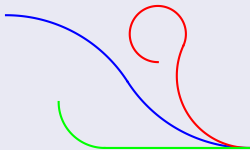
Equivalence

$$\Sigma : \dot{g} = g(A + u_1 B_1 + \cdots + u_\ell B_\ell)$$

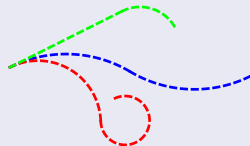
$$\Sigma' : \dot{g} = g(A' + u_1 B'_1 + \cdots + u_\ell B'_\ell)$$

are **equivalent** if $\exists \phi \in \text{Aut}(G)$ relating trajectories

Example



$$\Sigma : E_3 - E_1 + uE_3$$



$$\Sigma' : \frac{1}{4}(2E_1 + E_2) + uE_3$$

Characterization

$$\exists \psi \in d\text{Aut}(G), \quad \psi \cdot (A + \langle B_1, \dots, B_\ell \rangle) = A' + \langle B'_1, \dots, B'_\ell \rangle$$

Outline

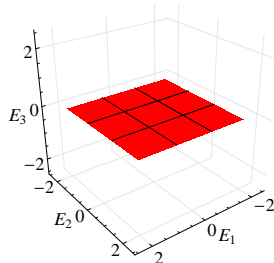
- 1 Introduction
- 2 Systems: equivalence and controllability
- 3 Conclusion

Euclidean group SE (2)

$d \text{ Aut (SE (2))}$

$$\left\{ \begin{bmatrix} x & y & v \\ -\sigma y & \sigma x & w \\ 0 & 0 & 1 \end{bmatrix} : x, y, z, v, w \in \mathbb{R}, \sigma = \pm 1, x^2 + y^2 \neq 0 \right\}$$

- preserves $\langle E_1, E_2 \rangle$
- transitive on $\langle E_1, E_2 \rangle \setminus \{0\}$

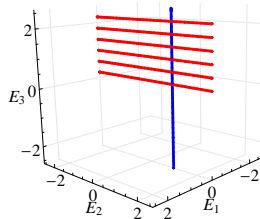


Euclidean group SE (2)

Single-input

$$\Sigma_1^{(1)} : E_2 + uE_3$$

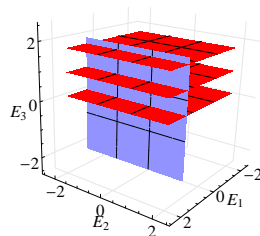
$$\Sigma_{2,\alpha}^{(1)} : \alpha E_3 + uE_2$$



Two-input

$$\Sigma_1^{(2)} : E_1 + u_1 E_2 + u_2 E_3$$

$$\Sigma_{2,\alpha}^{(2)} : \alpha E_3 + u_1 E_1 + u_2 E_2$$



Controllability

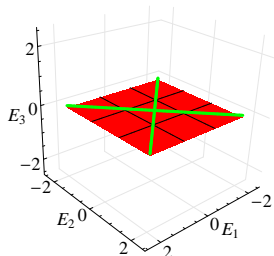
All full-rank systems are controllable [Bonnard, Jurdjevic, et al, 1982]

Semi-Euclidean group $SE(1, 1)$

$$d \operatorname{Aut}(SE(1, 1))$$

$$\left\{ \begin{bmatrix} x & y & v \\ \sigma y & \sigma x & w \\ 0 & 0 & 1 \end{bmatrix} : x, y, z, v, w \in \mathbb{R}, \sigma = \pm 1, x^2 - y^2 \neq 0 \right\}$$

- preserves subsets
 - $\langle E_1, E_2 \rangle$
 - $\mathcal{C} = \langle E_1 + E_2 \rangle \cup \langle E_1 - E_2 \rangle$
- transitive on
 - $\langle E_1, E_2 \rangle \setminus \mathcal{C}$
 - $\mathcal{C} \setminus \{0\}$

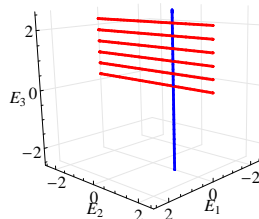


Semi-Euclidean group $\mathfrak{se}(1, 1)$

Single-input

$$\Sigma_1^{(1)} : E_1 + uE_3$$

$$\Sigma_{2,\alpha}^{(1)} : \alpha E_3 + uE_2$$

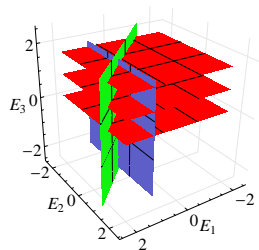


Two-input

$$*\Sigma_1^{(2)} : E_1 + u_1E_2 + u_2E_3$$

$$\Sigma_2^{(2)} : E_1 + u_1(E_1 + E_2) + u_2E_3$$

$$\Sigma_{3,\alpha}^{(2)} : \alpha E_3 + u_1E_1 + u_2E_2$$



Controllability (simply-connected, completely solvable)

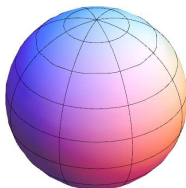
Controllable $\iff B_1, \dots, B_\ell$ generate $\mathfrak{se}(1, 1)$

[Sachkov, 2009]

Orthogonal group $\text{SO}(3)$

$$d\text{Aut}(\text{SO}(3)) = \text{SO}(3)$$

- preserves $A \bullet B = a_1 b_1 + a_2 b_2 + a_3 b_3$
- preserves spheres $\mathcal{S}_\alpha = \{A : A \bullet A = \alpha > 0\}$
- transitive on spheres \mathcal{S}_α

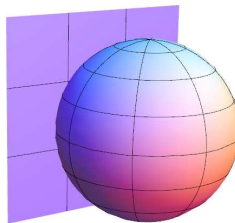
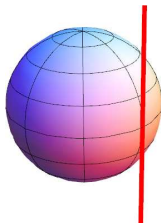


Orthogonal group $SO(3)$

Systems

$$\Sigma_{\alpha}^{(1)}: \alpha E_2 + u E_3$$

$$\Sigma_{\alpha}^{(2)}: \alpha E_1 + u_1 E_2 + u_2 E_3$$



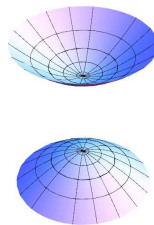
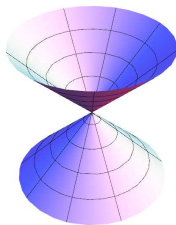
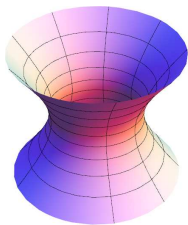
Controllability

Compact \Rightarrow all full-rank systems are controllable

Pseudo-orthogonal group $\mathrm{SO}(2, 1)_0$

$$d\mathrm{Aut}(\mathrm{SO}(2, 1)_0) = \mathrm{SO}(2, 1)$$

- preserves $A \odot B = a_1b_1 + a_2b_2 - a_3b_3$
- preserves hyperboloids $\mathcal{H}_\alpha = \{A : A \odot A = \alpha, A \neq 0\}$
- transitive on hyperboloids \mathcal{H}_α



Pseudo-orthogonal group $SO(2, 1)_0$

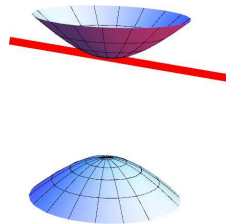
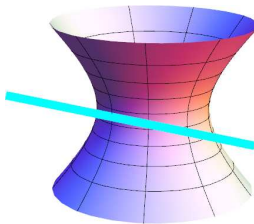
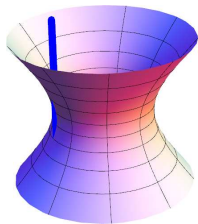
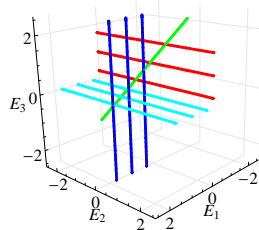
Single-input

$$*\Sigma_1^{(1)}: E_3 + u(E_2 + E_3)$$

$$*\Sigma_{2,\alpha}^{(1)}: \alpha E_1 + uE_3$$

$$*\Sigma_{3,\alpha}^{(1)}: \alpha E_3 + uE_2$$

$$\Sigma_{4,\alpha}^{(1)}: \alpha E_1 + uE_2$$



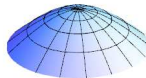
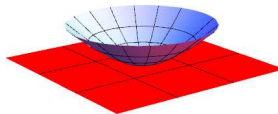
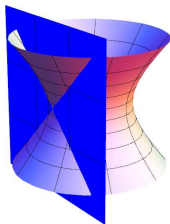
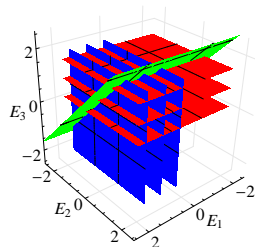
Pseudo-orthogonal group $SO(2, 1)_0$

Two-input

$$*\Sigma_1^{(2)}: E_3 + u_1 E_1 + u_2(E_2 + E_3)$$

$$*\Sigma_2^{(2)}: \alpha E_1 + u_1 E_2 + u_2 E_3$$

$$*\Sigma_{3,\alpha}^{(2)}: \alpha E_3 + u_1 E_1 + u_2 E_2$$



Controllability

A full-rank system is **controllable**

$$\iff \exists C \in A + \langle B_1, \dots, B_\ell \rangle \text{ such that } C \odot C < 0$$

- Suppose $\exists C$ such that $C \odot C < 0$
 - $t \rightarrow \exp(tC)$ is periodic
 - controllable [Jurdjevic and Sussmann, 1972]
- If no such C exists
 - system equivalent to $\Sigma_{3,\alpha}^{(1)}$, not controllable

Outline

- 1 Introduction
- 2 Systems: equivalence and controllability
- 3 Conclusion**

Conclusion

Summary

- Classified systems on 3D matrix Lie groups
- Characterized controllability

Outlook

- Organize systematically results
- Optimal control (and classification)