

An Introduction to Model Reference Adaptive Control (MRAC)

Stan Žak

January 22, 2016

School of Electrical and Computer Engineering, Purdue University, West Lafayette, IN 47907, Email: zak@purdue.edu

Outline

- ▶ Plant and reference models
- ▶ Ideal Model Reference controller
- ▶ Adaptation law and Model Reference Adaptive Controller (MRAC)
- ▶ Stability analysis of the closed-loop system
- ▶ Projection operator and its implementation
- ▶ Closing the loop
- ▶ Convergence of the tracking error to 0
- ▶ Estimation of the uncertainty
- ▶ Simulations

Model Reference Control

- ▶ Plant model

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f)$$

Model Reference Control

- ▶ Plant model

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f)$$

- ▶ Model reference

$$\dot{\mathbf{x}}_d = \mathbf{A}_d\mathbf{x}_d + \mathbf{b}_dr$$

Model Reference Control

- ▶ Plant model

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f)$$

- ▶ Model reference

$$\dot{\mathbf{x}}_d = \mathbf{A}_d\mathbf{x}_d + \mathbf{b}_d r$$

- ▶ We take $\mathbf{b}_d = \mathbf{b}$

Model Reference Control

- ▶ Plant model

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f)$$

- ▶ Model reference

$$\dot{\mathbf{x}}_d = \mathbf{A}_d\mathbf{x}_d + \mathbf{b}_d r$$

- ▶ We take $\mathbf{b}_d = \mathbf{b}$
- ▶ Assume that the pair (\mathbf{A}, \mathbf{b}) is stabilizable. Construct \mathbf{k}_d so that

$$\mathbf{A}_d = \mathbf{A} - \mathbf{b}\mathbf{k}_d$$

is asymptotically stable

Robust controller construction

- ▶ Let

$$\mathbf{e}(t) = \mathbf{x}(t) - \mathbf{x}_d(t)$$

Robust controller construction

- ▶ Let

$$\mathbf{e}(t) = \mathbf{x}(t) - \mathbf{x}_d(t)$$

- ▶ **Our objective:** Construct a MRAC such that

$$\mathbf{e}(t) \rightarrow 0 \quad \text{as} \quad t \rightarrow \infty$$

Robust controller construction

- ▶ Let

$$\mathbf{e}(t) = \mathbf{x}(t) - \mathbf{x}_d(t)$$

- ▶ **Our objective:** Construct a MRAC such that

$$\mathbf{e}(t) \rightarrow 0 \quad \text{as} \quad t \rightarrow \infty$$

- ▶ Find $\dot{\mathbf{e}}(t)$,

$$\dot{\mathbf{e}} = \dot{\mathbf{x}} - \dot{\mathbf{x}}_d$$

Robust controller construction

- ▶ Let

$$\mathbf{e}(t) = \mathbf{x}(t) - \mathbf{x}_d(t)$$

- ▶ **Our objective:** Construct a MRAC such that

$$\mathbf{e}(t) \rightarrow 0 \quad \text{as} \quad t \rightarrow \infty$$

- ▶ Find $\dot{\mathbf{e}}(t)$,

$$\begin{aligned}\dot{\mathbf{e}} &= \dot{\mathbf{x}} - \dot{\mathbf{x}}_d \\ &= \mathbf{Ax} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d \mathbf{x}_d - \mathbf{br}\end{aligned}$$

Reference model tracking error equation

- ▶ Add and subtract the term $\mathbf{b}k_d\dot{\mathbf{x}}$,

$$\dot{\mathbf{e}} = \dot{\mathbf{x}} - \dot{\mathbf{x}}_d$$

Reference model tracking error equation

- ▶ Add and subtract the term $\mathbf{b}k_d\mathbf{x}$,

$$\begin{aligned}\dot{\mathbf{e}} &= \dot{\mathbf{x}} - \dot{\mathbf{x}}_d \\ &= \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r\end{aligned}$$

Reference model tracking error equation

- ▶ Add and subtract the term $\mathbf{b}k_d\mathbf{x}$,

$$\begin{aligned}\dot{\mathbf{e}} &= \dot{\mathbf{x}} - \dot{\mathbf{x}}_d \\ &= \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r \\ &= \mathbf{A}\mathbf{x} - \mathbf{b}k_d\mathbf{x} + \mathbf{b}k_d\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r\end{aligned}$$

Reference model tracking error equation

- ▶ Add and subtract the term $\mathbf{b}\mathbf{k}_d\mathbf{x}$,

$$\begin{aligned}\dot{\mathbf{e}} &= \dot{\mathbf{x}} - \dot{\mathbf{x}}_d \\ &= \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r \\ &= \mathbf{A}\mathbf{x} - \mathbf{b}\mathbf{k}_d\mathbf{x} + \mathbf{b}\mathbf{k}_d\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r \\ &= (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{x} - \mathbf{A}_d\mathbf{x}_d + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r)\end{aligned}$$

Reference model tracking error equation

- ▶ Add and subtract the term $\mathbf{b}\mathbf{k}_d\mathbf{x}$,

$$\begin{aligned}\dot{\mathbf{e}} &= \dot{\mathbf{x}} - \dot{\mathbf{x}}_d \\ &= \mathbf{A}\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r \\ &= \mathbf{A}\mathbf{x} - \mathbf{b}\mathbf{k}_d\mathbf{x} + \mathbf{b}\mathbf{k}_d\mathbf{x} + \mathbf{b}(W_f + \Delta W_f) - \mathbf{A}_d\mathbf{x}_d - \mathbf{b}r \\ &= (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{x} - \mathbf{A}_d\mathbf{x}_d + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r)\end{aligned}$$

- ▶ Recall that $\mathbf{A}_d = \mathbf{A} - \mathbf{b}\mathbf{k}_d$; hence,

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r),$$

where W_f is the control input

Ideal MRAC

- ▶ Recall the tracking error dynamics,

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r),$$

Ideal MRAC

- ▶ Recall the tracking error dynamics,

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r),$$

- ▶ If we knew ΔW_f , we could use the ideal controller,

$$W_f = -\Delta W_f - \mathbf{k}_d\mathbf{x} + r$$

to obtain

Ideal MRAC

- ▶ Recall the tracking error dynamics,

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r),$$

- ▶ If we knew ΔW_f , we could use the ideal controller,

$$W_f = -\Delta W_f - \mathbf{k}_d\mathbf{x} + r$$

to obtain

- ▶

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e}$$

Ideal MRAC

- ▶ Recall the tracking error dynamics,

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r),$$

- ▶ If we knew ΔW_f , we could use the ideal controller,

$$W_f = -\Delta W_f - \mathbf{k}_d\mathbf{x} + r$$

to obtain

- ▶

$$\begin{aligned}\dot{\mathbf{e}} &= (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} \\ &= \mathbf{A}_d\mathbf{e}\end{aligned}$$

Ideal MRAC

- ▶ Recall the tracking error dynamics,

$$\dot{\mathbf{e}} = (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d\mathbf{x} - r),$$

- ▶ If we knew ΔW_f , we could use the ideal controller,

$$W_f = -\Delta W_f - \mathbf{k}_d\mathbf{x} + r$$

to obtain



$$\begin{aligned}\dot{\mathbf{e}} &= (\mathbf{A} - \mathbf{b}\mathbf{k}_d)\mathbf{e} \\ &= \mathbf{A}_d\mathbf{e}\end{aligned}$$

- ▶ Since \mathbf{A}_d is asymptotically stable, we have

$$\mathbf{e} \rightarrow 0 \quad \text{as} \quad t \rightarrow \infty$$

Preparing to construct a MRAC

- ▶ We do not know ΔW_f .

Preparing to construct a MRAC

- ▶ We do not know ΔW_f .
- ▶ Construct an estimator for ΔW_f to obtain an estimate $\widetilde{\Delta W_f}$ and use it in the controller implementation

$$W_f = -\widetilde{\Delta W_f} - \mathbf{k}_d \mathbf{x} + r$$

Preparing to construct a MRAC

- ▶ We do not know ΔW_f .
- ▶ Construct an estimator for ΔW_f to obtain an estimate $\widetilde{\Delta W_f}$ and use it in the controller implementation

$$W_f = -\widetilde{\Delta W_f} - \mathbf{k}_d \mathbf{x} + r$$

- ▶ How do we get $\widetilde{\Delta W_f}$?

Preparing to construct a MRAC

- ▶ We do not know ΔW_f .
- ▶ Construct an estimator for ΔW_f to obtain an estimate $\widetilde{\Delta W_f}$ and use it in the controller implementation

$$W_f = -\widetilde{\Delta W_f} - \mathbf{k}_d \mathbf{x} + r$$

- ▶ How do we get $\widetilde{\Delta W_f}$?
- ▶ Use the Lyapunov second method and Barbalat's lemma

Preparing to construct a MRAC

- ▶ We do not know ΔW_f .
- ▶ Construct an estimator for ΔW_f to obtain an estimate $\widetilde{\Delta W_f}$ and use it in the controller implementation

$$W_f = -\widetilde{\Delta W_f} - \mathbf{k}_d \mathbf{x} + r$$

- ▶ How do we get $\widetilde{\Delta W_f}$?
- ▶ Use the Lyapunov second method and Barbalat's lemma
- ▶ Use a dynamic estimator of ΔW_f to obtain $\widetilde{\Delta W_f}$ such that

$$\widetilde{\Delta W_f} \rightarrow \Delta W_f \quad \text{as } t \rightarrow \infty$$

and then use $\widetilde{\Delta W_f}$ instead of ΔW_f in W_f

Analysis of the ideal tracking error equation

- ▶ Consider the ideal error system $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$ and let

$$V = \mathbf{e}^\top \mathbf{P} \mathbf{e}, \quad \mathbf{P} = \mathbf{P}^\top \succ 0$$

Analysis of the ideal tracking error equation

- ▶ Consider the ideal error system $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$ and let

$$V = \mathbf{e}^\top \mathbf{P} \mathbf{e}, \quad \mathbf{P} = \mathbf{P}^\top \succ 0$$

- ▶ Evaluate $\frac{dV}{dt}$ on the trajectories of $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$,

$$\frac{dV}{dt} = \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e})$$

Analysis of the ideal tracking error equation

- ▶ Consider the ideal error system $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$ and let

$$V = \mathbf{e}^\top \mathbf{P} \mathbf{e}, \quad \mathbf{P} = \mathbf{P}^\top \succ 0$$

- ▶ Evaluate $\frac{dV}{dt}$ on the trajectories of $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$,

$$\begin{aligned} \frac{dV}{dt} &= \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) \\ &= \frac{d}{dt}(\mathbf{e}^\top (\mathbf{P} \mathbf{e})) \end{aligned}$$

Analysis of the ideal tracking error equation

- ▶ Consider the ideal error system $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$ and let

$$V = \mathbf{e}^\top \mathbf{P} \mathbf{e}, \quad \mathbf{P} = \mathbf{P}^\top \succ 0$$

- ▶ Evaluate $\frac{dV}{dt}$ on the trajectories of $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$,

$$\begin{aligned} \frac{dV}{dt} &= \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) \\ &= \frac{d}{dt}(\mathbf{e}^\top (\mathbf{P} \mathbf{e})) \\ &= \dot{\mathbf{e}}^\top (\mathbf{P} \mathbf{e}) + \mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}} \end{aligned}$$

Analysis of the ideal tracking error equation

- ▶ Consider the ideal error system $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$ and let

$$V = \mathbf{e}^\top \mathbf{P} \mathbf{e}, \quad \mathbf{P} = \mathbf{P}^\top \succ 0$$

- ▶ Evaluate $\frac{dV}{dt}$ on the trajectories of $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$,

$$\begin{aligned} \frac{dV}{dt} &= \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) \\ &= \frac{d}{dt}(\mathbf{e}^\top (\mathbf{P} \mathbf{e})) \\ &= \dot{\mathbf{e}}^\top (\mathbf{P} \mathbf{e}) + \mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}} \end{aligned}$$

- ▶ Substitute $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e}$ and $\dot{\mathbf{e}}^\top = \mathbf{e}^\top \mathbf{A}_d^\top$ into the above

Analysis of the ideal tracking error equation—contd.

- ▶ We obtain

$$\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) = \mathbf{e}^\top \mathbf{A}_d^\top \mathbf{P} \mathbf{e} + \mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e}$$

Analysis of the ideal tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= \mathbf{e}^\top \mathbf{A}_d^\top \mathbf{P} \mathbf{e} + \mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &= \mathbf{e}^\top \left(\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d \right) \mathbf{e}\end{aligned}$$

Analysis of the ideal tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= \mathbf{e}^\top \mathbf{A}_d^\top \mathbf{P} \mathbf{e} + \mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &= \mathbf{e}^\top (\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d) \mathbf{e} \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e},\end{aligned}$$

Analysis of the ideal tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= \mathbf{e}^\top \mathbf{A}_d^\top \mathbf{P} \mathbf{e} + \mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &= \mathbf{e}^\top (\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d) \mathbf{e} \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e},\end{aligned}$$

where

$$\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d = -\mathbf{Q}$$

Analysis of the ideal tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= \mathbf{e}^\top \mathbf{A}_d^\top \mathbf{P} \mathbf{e} + \mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &= \mathbf{e}^\top (\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d) \mathbf{e} \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e},\end{aligned}$$

where

$$\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d = -\mathbf{Q}$$

- ▶ Note that we could have used the chain rule to obtain

$$\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) = 2\mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}}$$

Analysis of the ideal tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= \mathbf{e}^\top \mathbf{A}_d^\top \mathbf{P} \mathbf{e} + \mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &= \mathbf{e}^\top (\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d) \mathbf{e} \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e},\end{aligned}$$

where

$$\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d = -\mathbf{Q}$$

- ▶ Note that we could have used the chain rule to obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= 2\mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}} \\ &= \mathbf{e}^\top (\mathbf{A}_d^\top \mathbf{P} + \mathbf{P} \mathbf{A}_d) \mathbf{e}\end{aligned}$$

Analysis of the tracking error equation

- ▶ Take $V = \mathbf{e}^\top \mathbf{P} \mathbf{e}$, $\mathbf{P} = \mathbf{P}^\top \succ 0$, and evaluate $\frac{dV}{dt}$ on the trajectories of

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)$$

Analysis of the tracking error equation

- ▶ Take $V = \mathbf{e}^\top \mathbf{P} \mathbf{e}$, $\mathbf{P} = \mathbf{P}^\top \succ 0$, and evaluate $\frac{dV}{dt}$ on the trajectories of

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)$$

- ▶ Use the chain rule,

$$\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) = 2\mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}}$$

Analysis of the tracking error equation

- ▶ Take $V = \mathbf{e}^\top \mathbf{P} \mathbf{e}$, $\mathbf{P} = \mathbf{P}^\top \succ 0$, and evaluate $\frac{dV}{dt}$ on the trajectories of

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)$$

- ▶ Use the chain rule,

$$\begin{aligned} \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= 2\mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}} \\ &= 2\mathbf{e}^\top \mathbf{P} (\mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)) \end{aligned}$$

Analysis of the tracking error equation

- ▶ Take $V = \mathbf{e}^\top \mathbf{P} \mathbf{e}$, $\mathbf{P} = \mathbf{P}^\top \succ 0$, and evaluate $\frac{dV}{dt}$ on the trajectories of

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)$$

- ▶ Use the chain rule,

$$\begin{aligned} \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= 2\mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}} \\ &= 2\mathbf{e}^\top \mathbf{P} (\mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)) \\ &= 2\mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \end{aligned}$$

Analysis of the tracking error equation

- ▶ Take $V = \mathbf{e}^\top \mathbf{P} \mathbf{e}$, $\mathbf{P} = \mathbf{P}^\top \succ 0$, and evaluate $\frac{dV}{dt}$ on the trajectories of

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)$$

- ▶ Use the chain rule,

$$\begin{aligned} \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= 2\mathbf{e}^\top \mathbf{P} \dot{\mathbf{e}} \\ &= 2\mathbf{e}^\top \mathbf{P} (\mathbf{A}_d \mathbf{e} + \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r)) \\ &= 2\mathbf{e}^\top \mathbf{P} \mathbf{A}_d \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(W_f + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \end{aligned}$$

- ▶ Substitute into the above $W_f = -\widetilde{\Delta W_f} - \mathbf{k}_d \mathbf{x} + r$

Analysis of the tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned} \frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(-\widetilde{\Delta W}_f - \mathbf{k}_d \mathbf{x} + r + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \end{aligned}$$

Analysis of the tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(-\widetilde{\Delta W}_f - \mathbf{k}_d \mathbf{x} + r + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)\end{aligned}$$

Analysis of the tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(-\widetilde{\Delta W}_f - \mathbf{k}_d \mathbf{x} + r + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)\end{aligned}$$

- ▶ We assume that $\Delta W_f = \text{const}$

Analysis of the tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(-\widetilde{\Delta W}_f - \mathbf{k}_d \mathbf{x} + r + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)\end{aligned}$$

- ▶ We assume that $\Delta W_f = \text{const}$
- ▶ Consider the augmented Lyapunov function candidate

$$V_a = \mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} (\Delta W_f - \widetilde{\Delta W}_f)^2$$

Analysis of the tracking error equation—contd.

- ▶ We obtain

$$\begin{aligned}\frac{d}{dt}(\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \\ &\quad + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(-\widetilde{\Delta W}_f - \mathbf{k}_d \mathbf{x} + r + \Delta W_f + \mathbf{k}_d \mathbf{x} - r) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)\end{aligned}$$

- ▶ We assume that $\Delta W_f = \text{const}$
- ▶ Consider the augmented Lyapunov function candidate

$$V_a = \mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} (\Delta W_f - \widetilde{\Delta W}_f)^2$$

- ▶

$$\frac{dV_a}{dt} = ?$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

► Evaluate

$$\frac{dV_a}{dt} = \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) = ?$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

- ▶ Evaluate

$$\frac{dV_a}{dt} = \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) = ?$$

- ▶ The first term,

$$\frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} \right) = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b} (\Delta W_f - \widetilde{\Delta W}_f)$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

- ▶ Evaluate

$$\frac{dV_a}{dt} = \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) = ?$$

- ▶ The first term,

$$\frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} \right) = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b} (\Delta W_f - \widetilde{\Delta W}_f)$$

- ▶ The second term

$$\frac{d}{dt} \left(\frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) = -\frac{2}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right) \dot{\widetilde{\Delta W}}_f$$

Manipulate $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

► Let

$$\sigma = \mathbf{e}^\top \mathbf{P} \mathbf{b} \quad \text{and} \quad \Phi_f = \Delta W_f - \widetilde{\Delta W}_f$$

Manipulate $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

► Let

$$\sigma = \mathbf{e}^\top \mathbf{P} \mathbf{b} \quad \text{and} \quad \Phi_f = \Delta W_f - \widetilde{\Delta W}_f$$

► Then,

$$\frac{d}{dt} (\mathbf{e}^\top \mathbf{P} \mathbf{e}) = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b} (\Delta W_f - \widetilde{\Delta W}_f)$$

Manipulate $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

► Let

$$\sigma = \mathbf{e}^\top \mathbf{P} \mathbf{b} \quad \text{and} \quad \Phi_f = \Delta W_f - \widetilde{\Delta W}_f$$

► Then,

$$\begin{aligned} \frac{d}{dt} (\mathbf{e}^\top \mathbf{P} \mathbf{e}) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b} (\Delta W_f - \widetilde{\Delta W}_f) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f \end{aligned}$$

Manipulate $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

► Let

$$\sigma = \mathbf{e}^\top \mathbf{P} \mathbf{b} \quad \text{and} \quad \Phi_f = \Delta W_f - \widetilde{\Delta W}_f$$

► Then,

$$\begin{aligned} \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} \right) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b} (\Delta W_f - \widetilde{\Delta W}_f) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f \end{aligned}$$

► and

$$\frac{d}{dt} \left(\frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) = -\frac{2}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right) \dot{\widetilde{\Delta W}}_f$$

Manipulate $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$

► Let

$$\sigma = \mathbf{e}^\top \mathbf{P} \mathbf{b} \quad \text{and} \quad \Phi_f = \Delta W_f - \widetilde{\Delta W}_f$$

► Then,

$$\begin{aligned} \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} \right) &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\mathbf{e}^\top \mathbf{P} \mathbf{b} (\Delta W_f - \widetilde{\Delta W}_f) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f \end{aligned}$$

► and

$$\begin{aligned} \frac{d}{dt} \left(\frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) &= -\frac{2}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right) \dot{\widetilde{\Delta W}}_f \\ &= -\frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \end{aligned}$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$ —contd.

- ▶ Combine two terms to get

$$\frac{dV_a}{dt} = \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right)$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$ —contd.

- ▶ Combine two terms to get

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f\end{aligned}$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$ —contd.

- ▶ Combine two terms to get

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \dot{\widetilde{\Delta W}}_f \right)\end{aligned}$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$ —contd.

- ▶ Combine two terms to get

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \dot{\widetilde{\Delta W}}_f \right)\end{aligned}$$

- ▶ We want

$$\frac{dV_a}{dt} < 0$$

Evaluating $\frac{dV_a}{dt}$ on $\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$ —contd.

- ▶ Combine two terms to get

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \dot{\widetilde{\Delta W}}_f \right)\end{aligned}$$

- ▶ We want

$$\frac{dV_a}{dt} < 0$$

- ▶ Note that if

$$\dot{\widetilde{\Delta W}}_f = \Gamma \sigma$$

then

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \quad \text{in the} \quad \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{—space}$$

Convergence of the tracking error to 0

- ▶ We have

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \quad \text{in the} \quad \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

Convergence of the tracking error to 0

- ▶ We have

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \quad \text{in the} \quad \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

- ▶ That is,

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \leq 0 \quad \text{in the} \quad \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

Convergence of the tracking error to 0

- ▶ We have

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \quad \text{in the } \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

- ▶ That is,

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \leq 0 \quad \text{in the } \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

- ▶ The above means that the origin in the $\begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix}$ -space is stable.

Convergence of the tracking error to 0

- ▶ We have

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \quad \text{in the} \quad \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

- ▶ That is,

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} \leq 0 \quad \text{in the} \quad \begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix} \text{-space}$$

- ▶ The above means that the origin in the $\begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix}$ -space is stable.
- ▶ For asymptotic stability we need $\frac{dV_a}{dt} < 0$ in the $\begin{bmatrix} \mathbf{e} \\ \Phi_f \end{bmatrix}$ -space
- ▶ Can we though conclude that $\mathbf{e} \rightarrow 0$ as $t \rightarrow \infty$?

Using the Lyapunov-like lemma to show $\mathbf{e} \rightarrow 0$

1.

$$V_a = V_a(\mathbf{e}(t), \Phi_f(t)) = \mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \Phi_f^2$$

is bounded below

Using the Lyapunov-like lemma to show $\mathbf{e} \rightarrow 0$

1.

$$V_a = V_a(\mathbf{e}(t), \Phi_f(t)) = \mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \Phi_f^2$$

is bounded below

2.

$$\dot{V}_a \leq 0$$

Using the Lyapunov-like lemma to show $\mathbf{e} \rightarrow 0$

1.

$$V_a = V_a(\mathbf{e}(t), \Phi_f(t)) = \mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \Phi_f^2$$

is bounded below

2.

$$\dot{V}_a \leq 0$$

This means that

$$\lim_{t \rightarrow \infty} V_a(\mathbf{e}(t), \Phi_f(t))$$

exists

Using the Lyapunov-like lemma to show $\mathbf{e} \rightarrow 0$

1.

$$V_a = V_a(\mathbf{e}(t), \Phi_f(t)) = \mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \Phi_f^2$$

is bounded below

2.

$$\dot{V}_a \leq 0$$

This means that

$$\lim_{t \rightarrow \infty} V_a(\mathbf{e}(t), \Phi_f(t))$$

exists

3. To conclude that

$$\lim_{t \rightarrow \infty} \dot{V}_a(\mathbf{e}(t), \Phi_f(t)) = 0$$

need to show that

$$\dot{V}_a(\mathbf{e}(t), \Phi_f(t))$$

is uniformly continuous in t

$\dot{V}_a(\mathbf{e}(t), \Phi_f(t))$ uniformly continuous in t and so $\mathbf{e}(t) \rightarrow 0!$

- ▶ Enough to show that

$$\ddot{V}_a$$

is bounded

$\dot{V}_a(\mathbf{e}(t), \Phi_f(t))$ uniformly continuous in t and so $\mathbf{e}(t) \rightarrow 0!$

- ▶ Enough to show that

$$\ddot{V}_a$$

is bounded

- ▶ We have

$$\ddot{V}_a \leq 2\mathbf{e}^\top \mathbf{Q}\dot{\mathbf{e}},$$

where both \mathbf{e} and $\dot{\mathbf{e}}$ are bounded

$\dot{V}_a(\mathbf{e}(t), \Phi_f(t))$ uniformly continuous in t and so $\mathbf{e}(t) \rightarrow 0!$

- ▶ Enough to show that

$$\ddot{V}_a$$

is bounded

- ▶ We have

$$\ddot{V}_a \leq 2\mathbf{e}^\top \mathbf{Q}\dot{\mathbf{e}},$$

where both \mathbf{e} and $\dot{\mathbf{e}}$ are bounded

- ▶ Hence, \ddot{V}_a is bounded, which means that \dot{V}_a is uniformly continuous, and therefore

$$\lim_{t \rightarrow \infty} \dot{V}_a = 0$$

$\dot{V}_a(\mathbf{e}(t), \Phi_f(t))$ uniformly continuous in t and so $\mathbf{e}(t) \rightarrow 0!$

- ▶ Enough to show that

$$\ddot{V}_a$$

is bounded

- ▶ We have

$$\ddot{V}_a \leq 2\mathbf{e}^\top \mathbf{Q}\dot{\mathbf{e}},$$

where both \mathbf{e} and $\dot{\mathbf{e}}$ are bounded

- ▶ Hence, \ddot{V}_a is bounded, which means that \dot{V}_a is uniformly continuous, and therefore

$$\lim_{t \rightarrow \infty} \dot{V}_a = 0$$

- ▶ The above implies that

$$\lim_{t \rightarrow \infty} \mathbf{e}(t) = 0$$

Practical implementation of the adaptation law

- ▶ Ensure boundedness of the estimates

$$\dot{\widetilde{\Delta W}_f} = \begin{cases} 0 & \text{if } \widetilde{\Delta W}_f \geq \overline{\Delta W}_f \text{ and } \Gamma\sigma > 0 \\ 0 & \text{if } \widetilde{\Delta W}_f \leq \underline{\Delta W}_f \text{ and } \Gamma\sigma < 0 \\ \Gamma\sigma & \text{if otherwise} \end{cases}$$

Practical implementation of the adaptation law

- ▶ Ensure boundedness of the estimates

$$\begin{aligned}\dot{\widetilde{\Delta W}}_f &= \begin{cases} 0 & \text{if } \widetilde{\Delta W}_f \geq \overline{\widetilde{\Delta W}}_f \text{ and } \Gamma\sigma > 0 \\ 0 & \text{if } \widetilde{\Delta W}_f \leq \underline{\widetilde{\Delta W}}_f \text{ and } \Gamma\sigma < 0 \\ \Gamma\sigma & \text{if otherwise} \end{cases} \\ &= \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)\end{aligned}$$

Practical implementation of the adaptation law

- ▶ Ensure boundedness of the estimates

$$\begin{aligned}\dot{\widetilde{\Delta W}_f} &= \begin{cases} 0 & \text{if } \widetilde{\Delta W}_f \geq \overline{\widetilde{\Delta W}_f} \text{ and } \Gamma\sigma > 0 \\ 0 & \text{if } \widetilde{\Delta W}_f \leq \underline{\widetilde{\Delta W}_f} \text{ and } \Gamma\sigma < 0 \\ \Gamma\sigma & \text{if otherwise} \end{cases} \\ &= \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)\end{aligned}$$

- ▶ That is,

$$\dot{\widetilde{\Delta W}_f} = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$

- ▶ Recall

$$\frac{dV_a}{dt} = \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right)$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$

► Recall

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f\end{aligned}$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$

► Recall

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \dot{\widetilde{\Delta W}}_f \right)\end{aligned}$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$

- ▶ Recall

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \dot{\widetilde{\Delta W}}_f \right)\end{aligned}$$

- ▶ Let

$$\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$

- ▶ Recall

$$\begin{aligned}\frac{dV_a}{dt} &= \frac{d}{dt} \left(\mathbf{e}^\top \mathbf{P} \mathbf{e} + \frac{1}{\Gamma} \left(\Delta W_f - \widetilde{\Delta W}_f \right)^2 \right) \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\sigma \Phi_f - \frac{2}{\Gamma} \Phi_f \dot{\widetilde{\Delta W}}_f \\ &= -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \dot{\widetilde{\Delta W}}_f \right)\end{aligned}$$

- ▶ Let

$$\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$$

- ▶ Then

$$\frac{dV_a}{dt} = -\mathbf{e}^\top \mathbf{Q} \mathbf{e} + 2\Phi_f \left(\sigma - \frac{1}{\Gamma} \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma) \right)$$

Stability analysis when $\widetilde{\Delta W}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$ —contd.

- ▶ Note that

$$\begin{aligned}\Phi_f\left(\sigma - \frac{1}{\Gamma}\widetilde{\Delta W}_f\right) &= \Phi_f\left(\sigma - \frac{1}{\Gamma}\text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)\right) \\ &\leq 0\end{aligned}$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$ —contd.

- ▶ Note that

$$\begin{aligned}\Phi_f\left(\sigma - \frac{1}{\Gamma}\dot{\widetilde{\Delta W}}_f\right) &= \Phi_f\left(\sigma - \frac{1}{\Gamma}\text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)\right) \\ &\leq 0\end{aligned}$$

- ▶ Hence

$$\frac{dV_a}{dt} \leq -\mathbf{e}^\top \mathbf{Q} \mathbf{e}$$

Stability analysis when $\dot{\widetilde{\Delta W}}_f = \text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)$ —contd.

- ▶ Note that

$$\begin{aligned}\Phi_f\left(\sigma - \frac{1}{\Gamma}\dot{\widetilde{\Delta W}}_f\right) &= \Phi_f\left(\sigma - \frac{1}{\Gamma}\text{Proj}_{\widetilde{\Delta W}_f}(\Gamma\sigma)\right) \\ &\leq 0\end{aligned}$$

- ▶ Hence

$$\frac{dV_a}{dt} \leq -\mathbf{e}^\top \mathbf{Q} \mathbf{e}$$

- ▶ Use the Lyapunov-like lemma to conclude that we have, as before,

$$\lim_{t \rightarrow \infty} \mathbf{e}(t) = 0$$

Estimation of the uncertainty ΔW_f

- ▶ We showed that $\mathbf{e} \rightarrow \mathbf{0}$ as $t \rightarrow \infty$

Estimation of the uncertainty ΔW_f

- ▶ We showed that $\mathbf{e} \rightarrow \mathbf{0}$ as $t \rightarrow \infty$
- ▶ In steady-state, $\mathbf{e} = \mathbf{0}$ and $\dot{\mathbf{e}} = \mathbf{0}$, and so the error equation

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W_f})$$

reduces to

$$\mathbf{b}(\Delta W_f - \widetilde{\Delta W_f}) = \mathbf{0}$$

Estimation of the uncertainty ΔW_f

- ▶ We showed that $\mathbf{e} \rightarrow \mathbf{0}$ as $t \rightarrow \infty$
- ▶ In steady-state, $\mathbf{e} = \mathbf{0}$ and $\dot{\mathbf{e}} = \mathbf{0}$, and so the error equation

$$\dot{\mathbf{e}} = \mathbf{A}_d \mathbf{e} + \mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f)$$

reduces to

$$\mathbf{b}(\Delta W_f - \widetilde{\Delta W}_f) = \mathbf{0}$$

- ▶ If \mathbf{b} is full column rank, then the above is satisfied for

$$\Delta W_f - \widetilde{\Delta W}_f = 0,$$

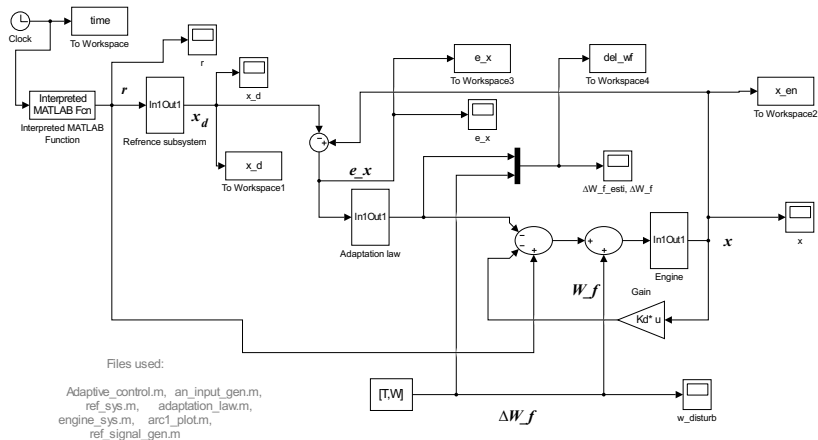
that is, in steady-state,

$$\widetilde{\Delta W}_f = \Delta W_f$$

MRAC controlled system

Adaptive controller for a two-spool turbofan

Adaptive robust control with unknown disturbance ΔW_f



Last updated January 19, 2016 by Stan Žak