Controller synthesis for linear systems and safe linear-time temporal logic

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²Deft Center for Systems and Control TUDelft Linear discrete-time system:

$$\Sigma: \quad x^+ = Ax + Bu$$

with state space \mathbb{R}^n and input space \mathbb{R}^m .

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Safe linear temporal logic specification (LTL) φ over atomic propositions:

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with each $p_i \in \mathcal{P}$ a polytope in \mathbb{R}^n .

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- Expressive specifications:
 - sequencing of actions, "if then else" requirements, fault recovery, ...
 - guaranteed to only define safety properties;
 - negation is only allowed on atomic propositions, *until* is replaced with *wait*.

Compliance with Speed Limits

Dynamics:

$$\dot{x} = \begin{bmatrix} 0 & -1 & 1\\ \frac{k_s}{m} & -\frac{k_d}{m} & \frac{k_d}{m}\\ 0 & 0 & 0 \end{bmatrix} x + \begin{bmatrix} 0\\ 0\\ 1\\ \end{bmatrix} u$$

with $x = (d, v_1, v_2) \in \mathbb{R}^3$ and $u \in \mathbb{R}$.

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Safe LTL formula

 $\Box (D \land U \land \varphi_a \land \varphi_b)$

with φ_a and φ_b given by

 $\begin{array}{l} m_a \implies \diamond_{\leq T}(t_a \mathrel{\tt W} m_b) \\ m_b \implies \diamond_{\leq T}(t_b \mathrel{\tt W} m_a) \end{array}$

m_i: *v_i* is active *i* ∈ {*a*, *b*}
 t_i: *v*₁ ≤ *v_i*

[Kupferman and Vardi, 2001]

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Given the safe set K = (Q\F) × H ⊆ (Q\F) × ℝⁿ compute its largest controlled invariant subset:

$$\mathcal{K}(\mathcal{K}) = \{(q, x) \in Q \times \mathbb{R}^n \mid \exists u \in \mathbb{R}^m, \operatorname{Post}_u(q, x) \subseteq \mathcal{K}\}.$$

Paulo Tabuada (CyPhyLab - UCLA)

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We know that:

 $(q, x) \in \mathcal{K}(\mathcal{K}) \Leftrightarrow$ existence of a control strategy enforcing φ from x.

Computation of Controlled Invariant Subsets Basic Algorithm

Fixed point computation [Bertsekas, 1972]:

$$K_{j+1} = \operatorname{pre}(K_j) \cap K_j, \quad K_0 = K$$

with pre(K_j) being the set of states $(q, x) \in Q \times \mathbb{R}^n$ for which there exists an input $u \in \mathbb{R}^m$ forcing a transition to some state in K_j .

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Safe set $K = (Q \setminus F) \times H \subseteq (Q \setminus F) \times \mathbb{R}^n$ given by:

$$H = \bigcup_{i=1}^{p} H_i$$
, each H_i is a polytope

 \Rightarrow each K_i is computable and the iteration is known to asymptotically converge:

$$\mathcal{K}(K) = \lim_{j \to \infty} K_j.$$

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- Solutions for $K = (Q \setminus F) \times H$, if *H* is convex :
 - **[De Santis et al.**, 2004]: iteration is initialized with a controlled invariant set $K_0 \subset K$;
 - [Blanchini and Miani, 2008]: modified iteration using contractive sets;
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In this work we approximate K by sets adapted to the dynamics. (Finite termination and symbolic implementation) Any *controllable* linear system can be transformed to the special Brunovsky normal form by an invertible linear change of coordinates and feedback:

$$A = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ 0 & 0 & 0 & \dots & 0 \end{bmatrix}, \quad b = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix};$$

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■ We can *under-approximate* the safe set $K = (Q \setminus F) \times H$ by $\check{K} = (Q \setminus F) \times \check{H}$:

$$\check{H} = \bigcup_{i=1}^{p} B_i \subseteq H$$

with each box B_i defined by $B_i = [a_1^i, b_1^i] \times \ldots \times [a_n^i, b_n^i]$.

Theorem (Finite termination)

Consider the composition $A_{\neg\varphi} \| \Sigma$ where Σ is in special Brunovsky normal form and $K = (Q \setminus F) \times H$ with H being a finite union of boxes. Then the largest controlled invariant subset of \check{K} can be computed in finitely many steps.

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How can we make use of this result when *H* is not a union of boxes?



Completeness

We can under-approximate *H* by a finite union of boxes \check{H} .

Main Results

Completeness

We can under-approximate H by a finite union of boxes \check{H} .

We say that a set $I \subseteq \mathbb{R}^n$ is strictly inside a set $J \subseteq \mathbb{R}^n$ if there exists $\gamma > 0$ for which:

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Theorem (Completeness)

If there exists a controlled invariant set $I \subseteq \mathcal{K}(K)$ for which I_q is strictly inside $\mathcal{K}_q(K)$, then there exists an under-approximation $\check{K} = (Q \setminus F) \times \check{H}$ of K, with \check{H} being a finite union of boxes, such that $I \subseteq \mathcal{K}(\check{K})$.

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■ The combination of the special Brunovsky normal form with adapted sets results in a simple expression for pre(B_i) with B_i = [aⁱ₁, bⁱ₁] × ... × [aⁱ_n, bⁱ_n]:

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■ Symbolical computation of pre(*K_j*) can be done by shifting and variable reordering.

Computational Results

Problem description:

- Σ: 3 states, 1 input;
- Safe LTL formula:

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Error bound:

$$\hat{e} = \frac{\operatorname{vol} \mathcal{K}(\hat{K}) - \operatorname{vol} \mathcal{K}(\check{K})}{\operatorname{vol} \mathcal{K}(\check{K})} \geq \frac{\operatorname{vol} \mathcal{K}(K) - \operatorname{vol} \mathcal{K}(\check{K})}{\operatorname{vol} \mathcal{K}(K)}$$



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	tr	ê	tr	ê
10	1m39s	2.31	2m40s	2.38
11	4m09s	1.01	4m31s	1.04
12	6m48s	0.58	7m52s	0.62
13	10m38s	0.43	16m01s	0.46

Comparison with the Polyhedral Approach

- Example 5.1 in [Pérez et al., 2011]:
 3 states + 2 inputs
- Workspace:
 - $X = [0, 30]^3$ and $U = [0, 2]^2$
- Obstacles in the state space:

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$$O_1 = [-5, 15]^3$$

• $O_2 = [-5, 5]^3$
• $O_3 = [-15, 10]^3$

Obstacles in the input space:

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$$V_1 = [-3/2, 1/2]^2$$

• $V_2 = [-1/4, 1/4]^2$
• $V_3 = [2/5, 1/5]^2$

Specification with increasing complexity:

$$\varphi_0 = \Box(X \times U)$$

$$\varphi_1 = \Box((X \wedge \neg O_1) \times U)$$

$$\varphi_2 = \Box(X \times (U \wedge \neg V_1))$$

$$\varphi_3 \quad = \quad \Box((X \wedge \neg O_1) \times (U \wedge \neg V_1))$$

$$\varphi_4 = \Box((X \wedge_{i=1}^2 \neg O_i) \times (U \wedge_{i=1}^2 \neg V_i))$$

$$\varphi_5 \quad = \quad \Box((X \wedge_{i=1}^3 \neg O_i) \times (U \wedge_{i=1}^2 \neg V_i))$$

$$\varphi_6 \quad = \quad \Box((X \wedge_{i=1}^3 \neg O_i) \times (U \wedge_{i=1}^3 \neg V_i))$$

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What is next?

- Boxes are not good enough (too many required to obtain reasonable approximations, CoD);
- Find more general polyhedra for which termination is guaranteed.

Literature



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