

Reactive Anticipatory Robot Skills with Memory

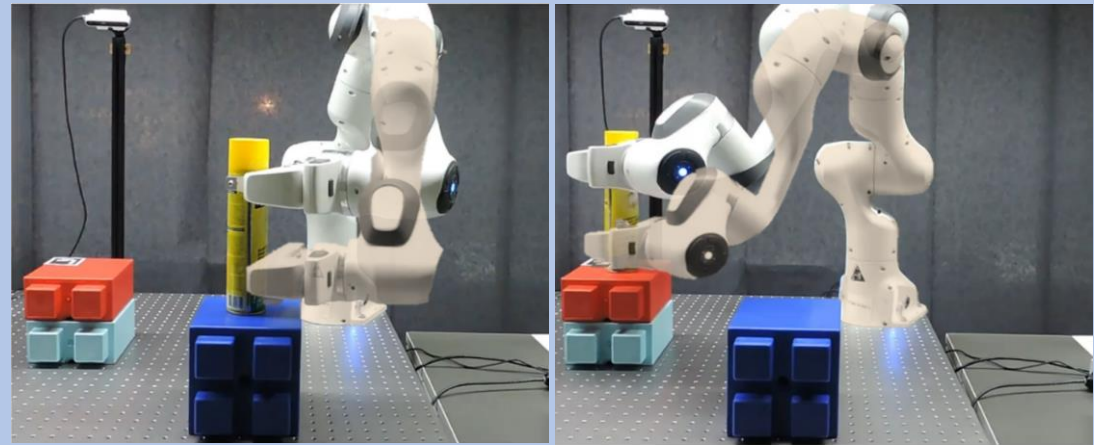
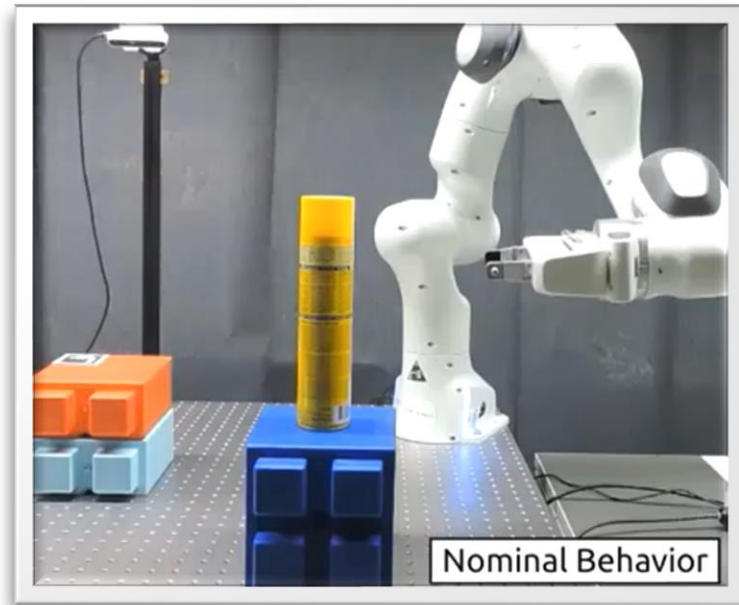
Hakan Girgin, Julius Jankowski, Sylvain Calinon

ISRR 2022

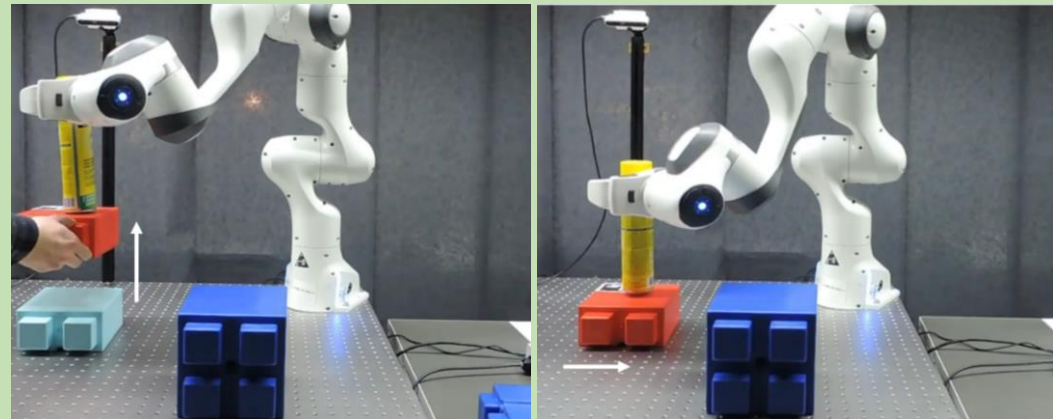
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Motivations



Memory feedback: time-correlations between states



Fast adaptation to changing objectives

Background: System Level Synthesis

Linear Quadratic Regulator (LQR)

$$\begin{bmatrix} u_0 \\ u_1 \\ \vdots \\ u_T \end{bmatrix} = \begin{bmatrix} K^{0,0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & K^{1,1} & \dots & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \dots & K^{T,T} \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_T \end{bmatrix}$$

System Level Synthesis (SLS)

$$\begin{bmatrix} u_0 \\ u_1 \\ \vdots \\ u_T \end{bmatrix} = \begin{bmatrix} K^{0,0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} \\ K^{1,0} & K^{1,1} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ K^{T,0} & K^{T,1} & K^{T,2} & \dots & K^{T,T-1} & K^{T,T} \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_T \end{bmatrix}$$

System Level Synthesis: Dynamics Formulation

Dynamics model

$$\mathbf{x}_{t+1} = \mathbf{A}\mathbf{x}_t + \mathbf{B}\mathbf{u}_t + \mathbf{w}_t$$

$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_0 \\ \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_T \end{bmatrix}, \quad \mathbf{u} = \begin{bmatrix} \mathbf{u}_0 \\ \mathbf{u}_1 \\ \vdots \\ \mathbf{u}_T \end{bmatrix}, \quad \mathbf{w} = \begin{bmatrix} \mathbf{x}_0 \\ \mathbf{w}_0 \\ \mathbf{w}_1 \\ \vdots \\ \mathbf{w}_{T-1} \end{bmatrix}$$

Lifted vector form for an horizon T:

$$\mathbf{x} = \mathbf{Z}\mathbf{A}_d\mathbf{x} + \mathbf{Z}\mathbf{B}_d\mathbf{u} + \mathbf{w}$$

$$\mathbf{x} = \mathbf{S}_x\mathbf{w} + \mathbf{S}_u\mathbf{u}$$

$$\mathbf{S}_x = (\mathbf{I} - \mathbf{Z}\mathbf{A}_d)^{-1},$$

$$\mathbf{S}_u = \mathbf{S}_x\mathbf{Z}\mathbf{B}_d$$

$$\mathbf{A}_d := \text{blkdiag}(\mathbf{A}, \mathbf{A}, \dots, \mathbf{A}) = \mathbf{I}_T \otimes \mathbf{A}$$

$$\mathbf{B}_d := \text{blkdiag}(\mathbf{B}, \mathbf{B}, \dots, \mathbf{B}) = \mathbf{I}_T \otimes \mathbf{B}$$

$$\mathbf{Z} = \begin{bmatrix} \mathbf{0} & & & \\ \mathbf{I}_m & \mathbf{0} & & \\ \vdots & \ddots & \ddots & \\ \mathbf{0} & \dots & \mathbf{I}_m & \mathbf{0} \end{bmatrix} = \mathbf{I}_m \otimes \mathbf{D}$$

$$\mathbf{D} = \begin{bmatrix} 0 & & & \\ 1 & 0 & & \\ 0 & 1 & 0 & \\ \vdots & \ddots & \ddots & \\ 0 & \dots & 1 & 0 \end{bmatrix}$$

System Level Synthesis: Closed-Loop Responses

In SLS, the optimization variables are closed-loop maps: Φ_x Φ_u

Closed Loop Dynamics:

$$\begin{aligned}x &= ZA_d x + ZB_d u + w, \\ &= ZA_d x + ZB_d K x + w, \\ &= (ZA_d + ZB_d K)x + w\end{aligned}$$

Closed Loop Responses:

$$\begin{aligned}x &= \left(I - (ZA_d + ZB_d K) \right)^{-1} w = \Phi_x w \\ u &= K \left(I - (ZA_d + ZB_d K) \right)^{-1} w = \Phi_u w\end{aligned}$$

Controller:

$$u = Kx$$

$$\begin{bmatrix} u_0 \\ u_1 \\ \vdots \\ u_T \end{bmatrix} = \begin{bmatrix} K^{0,0} & & & \\ K^{1,1} & K^{1,0} & & \\ \vdots & \ddots & \ddots & \\ K^{T,T} & \dots & K^{T,1} & K^{T,0} \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_T \end{bmatrix}$$

$$K = \Phi_u \Phi_x^{-1}$$

System Level Synthesis: LQR

$$\begin{aligned} \min_{\mathbf{x}, \mathbf{u}} \quad & \mathbb{E}[\|\mathbf{Q}^{\frac{1}{2}} \mathbf{x}\|_2^2 + \|\mathbf{R}^{\frac{1}{2}} \mathbf{u}\|_2^2] \\ \text{s.t.} \quad & \mathbf{x} = \mathbf{S}_x \mathbf{w} + \mathbf{S}_u \mathbf{u} \end{aligned}$$



$$\begin{aligned} \mathbf{x} &= \Phi_x \mathbf{w} \\ \mathbf{u} &= \Phi_u \mathbf{w} \end{aligned}$$

$$\begin{aligned} \min_{\Phi_x, \Phi_u} \quad & \mathbb{E}[\|\mathbf{Q}^{\frac{1}{2}} \Phi_x \mathbf{w}\|_2^2 + \|\mathbf{R}^{\frac{1}{2}} \Phi_u \mathbf{w}\|_2^2] \\ \text{s.t.} \quad & \Phi_x = \mathbf{S}_x + \mathbf{S}_u \Phi_u, \\ & \Phi_x, \Phi_u \in \mathcal{L} \end{aligned}$$

Q_{11}	Q_{12}	Q_{13}	Q_{14}
Q_{21}	Q_{22}	Q_{23}	Q_{24}
Q_{31}	Q_{32}	Q_{33}	Q_{34}
Q_{41}	Q_{42}	Q_{43}	Q_{44}

Time correlations

LQR - batch form

$$\begin{aligned} \min_{\mathbf{x}_t, \mathbf{u}_t} \quad & \sum_{t=0}^T \mathbb{E}[\mathbf{x}_t^\top \mathbf{Q}_t \mathbf{x}_t + \mathbf{u}_t^\top \mathbf{R}_t \mathbf{u}_t] \\ \text{s.t.} \quad & \mathbf{x}_{t+1} = \mathbf{A} \mathbf{x}_t + \mathbf{B} \mathbf{u}_t + \mathbf{w}_t \end{aligned}$$

$$\begin{aligned} \min_{\mathbf{x}, \mathbf{u}} \quad & \mathbb{E}[\|\mathbf{Q}^{\frac{1}{2}} \mathbf{x}\|_2^2 + \|\mathbf{R}^{\frac{1}{2}} \mathbf{u}\|_2^2] \\ \text{s.t.} \quad & \mathbf{x} = \mathbf{S}_x \mathbf{w} + \mathbf{S}_u \mathbf{u} \end{aligned}$$

$$\mathbf{Q} = \text{blkdiag}(\mathbf{Q}_0, \mathbf{Q}_1, \dots, \mathbf{Q}_T)$$

$$\mathbf{R} = \text{blkdiag}(\mathbf{R}_0, \mathbf{R}_1, \dots, \mathbf{R}_T)$$

$$\mathbf{x} = \begin{bmatrix} \mathbf{x}_0 \\ \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_T \end{bmatrix}, \quad \mathbf{u} = \begin{bmatrix} \mathbf{u}_0 \\ \mathbf{u}_1 \\ \vdots \\ \mathbf{u}_T \end{bmatrix}, \quad \mathbf{w} = \begin{bmatrix} \mathbf{x}_0 \\ \mathbf{w}_0 \\ \mathbf{w}_1 \\ \vdots \\ \mathbf{w}_{T-1} \end{bmatrix}$$

$$\mathbf{x} = \mathbf{S}_x \mathbf{w} + \mathbf{S}_u \mathbf{u} \quad \begin{aligned} \mathbf{S}_x &= (\mathbf{I} - \mathbf{Z} \mathbf{A}_d)^{-1}, \\ \mathbf{S}_u &= \mathbf{S}_x \mathbf{Z} \mathbf{B}_d \end{aligned}$$

Contributions

extended SLS (eSLS)

Solves for linear
quadratic tracking tasks

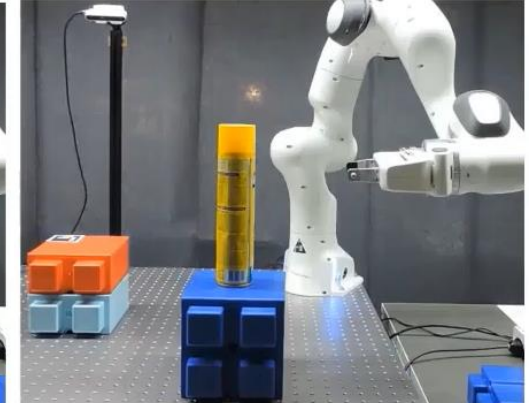
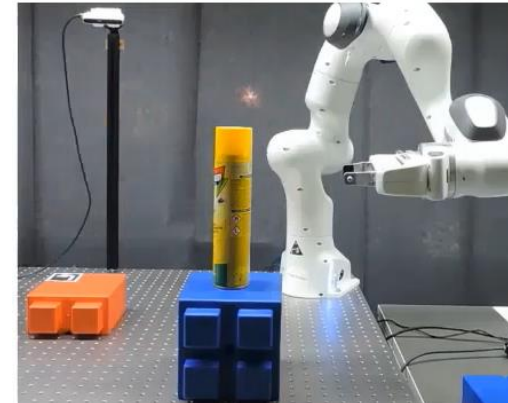
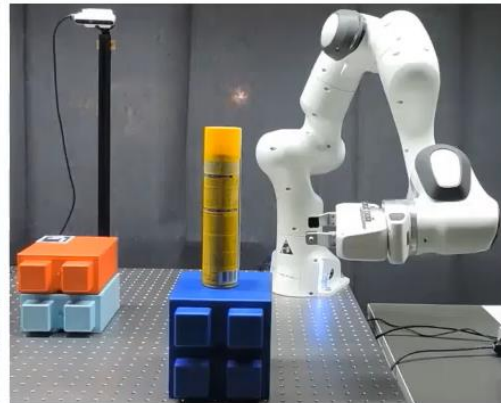
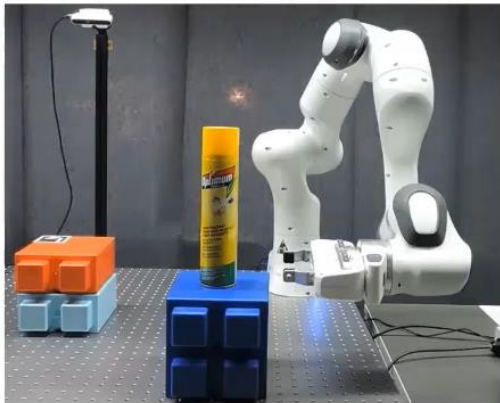
iterative SLS (iSLS)

Solves for nonlinear
nonquadratic tasks

$$u = \boxed{K}x + \boxed{k}$$

Memory feedback and
time-correlations

Fast adaptation to
changing objectives



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Extended System Level Synthesis (eSLS)

- Adding a feedforward part to the controller to solve tracking and via-point tasks. $u = Kx + k$

$$x = ZA_d x + ZB_d(Kx + k) + w,$$

$$= \Phi_x w + d_x$$

$$u = \Phi_u w + d_u$$

Convex optimization problem with analytical solution as in LQR

$$\begin{aligned} \min_{\Phi_x, \Phi_u, d_x, d_u} & \quad \|\Phi_x w + d_x - x_d\|_Q^2 + \|\Phi_u w + d_u - u_d\|_R^2 \\ \text{s.t.} & \quad \Phi_x = S_x + S_u \Phi_u, \\ & \quad d_x = S_u d_u, \\ & \quad \Phi_x, \Phi_u \in \mathcal{L} \end{aligned}$$

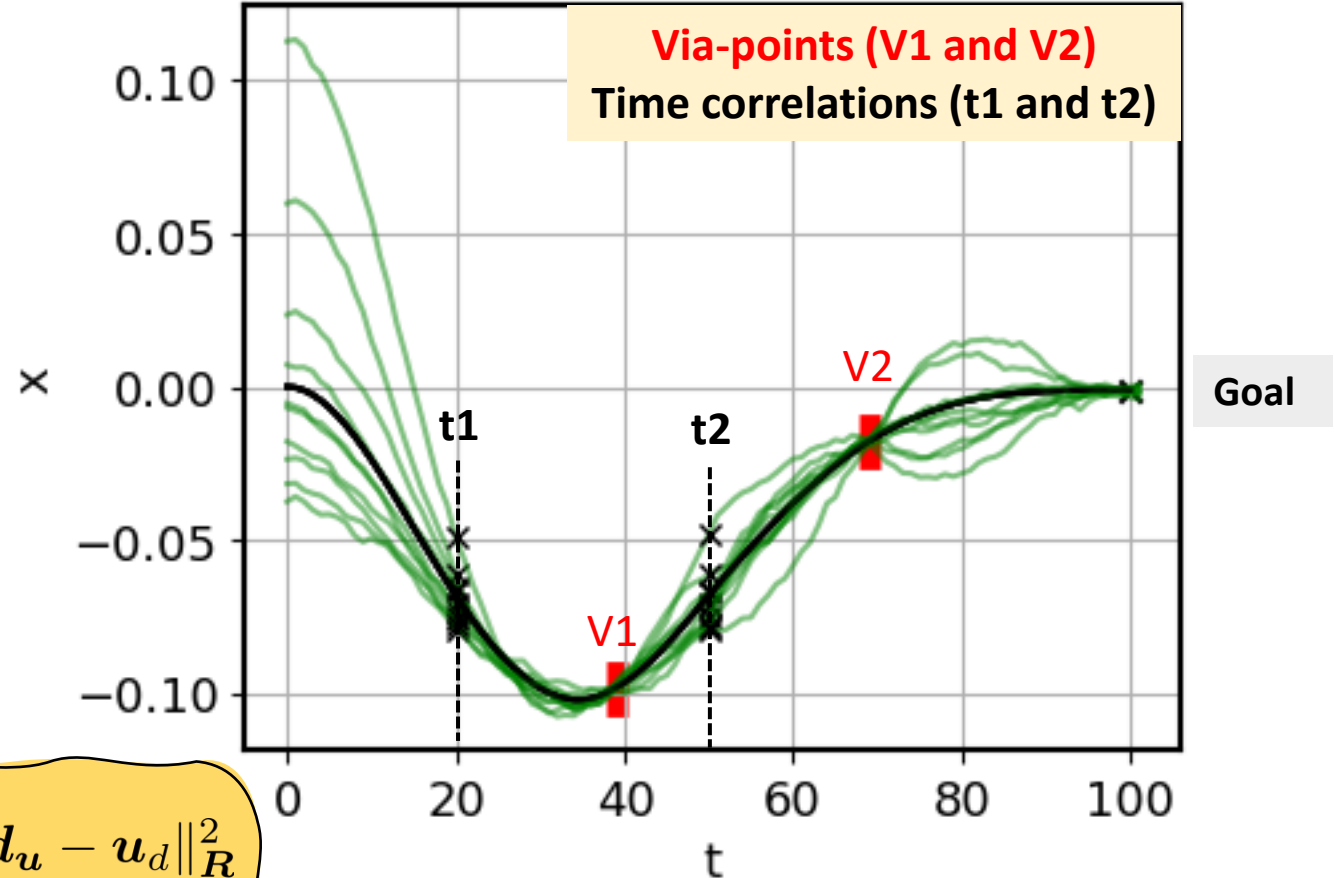
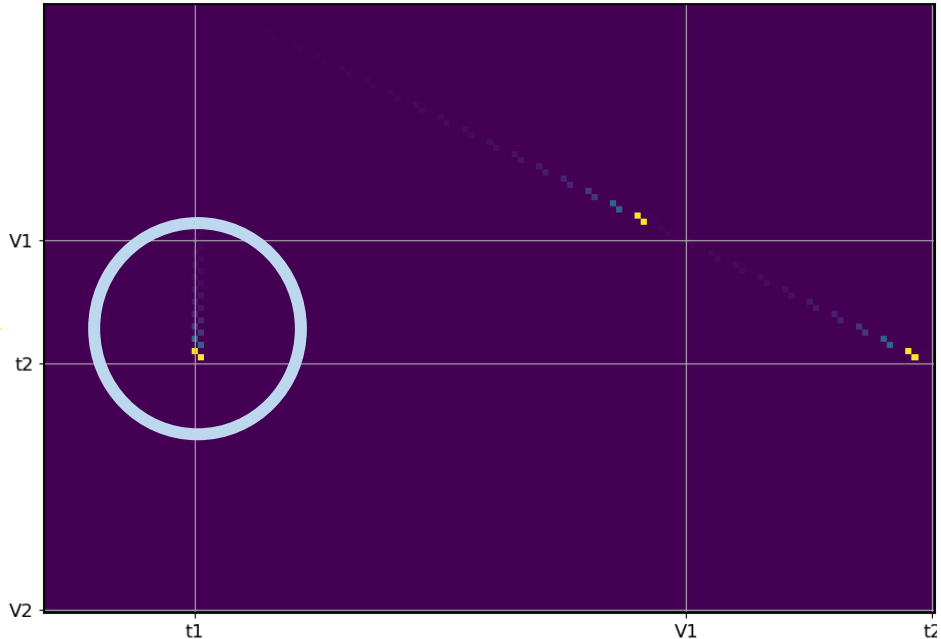
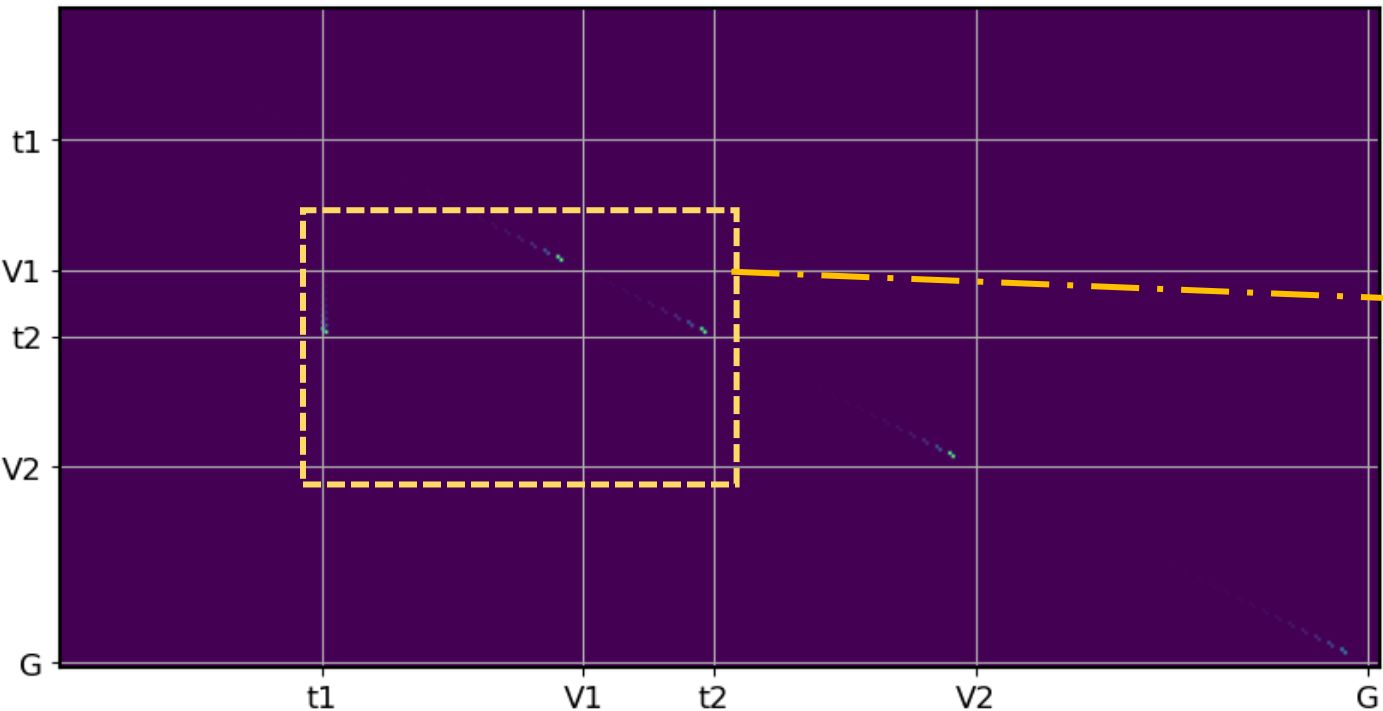


Figure: 1D point mass. Closed-loop rollouts in the presence of noise and starting from different initial states.

eSLS Feedback Gains

K matrix (feedback gains)



$$\begin{bmatrix} u_0 \\ u_1 \\ \vdots \\ u_T \end{bmatrix} = \begin{bmatrix} K^{0,0} & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} \\ K^{1,0} & K^{1,1} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ K^{T,0} & K^{T,1} & K^{T,2} & \dots & K^{T,T-1} & K^{T,T} \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_T \end{bmatrix}$$

How to construct time correlations?

The correlations that we consider in this work are in the form $\mathbf{C}\mathbf{x}_{t_1} + \mathbf{c} \sim \mathbf{x}_{t_2}$, where \mathbf{C} and \mathbf{c} are the coefficient matrix and the vector, respectively.

$$\begin{aligned}
 c(\mathbf{x}_{t_1}, \mathbf{x}_{t_2}) &= (\mathbf{C}\mathbf{x}_{t_1} + \mathbf{c} - \mathbf{x}_{t_2})^\top \mathbf{Q}_c (\mathbf{C}\mathbf{x}_{t_1} + \mathbf{c} - \mathbf{x}_{t_2}), \\
 &= \mathbf{x}_{t_1}^\top \underbrace{\mathbf{C}^\top \mathbf{Q}_c \mathbf{C}}_{\mathbf{Q}_{t_1}} \mathbf{x}_{t_1} + (\mathbf{x}_{t_2} - \mathbf{c})^\top \underbrace{\mathbf{Q}_c}_{\mathbf{Q}_{t_2}} (\mathbf{x}_{t_2} - \mathbf{c}) \\
 &\quad + \mathbf{x}_{t_1}^\top \underbrace{\mathbf{C}^\top \mathbf{Q}_c}_{-\mathbf{Q}_{t_1 t_2}} (\mathbf{x}_{t_2} - \mathbf{c}) - 2(\mathbf{x}_{t_2} - \mathbf{c})^\top \underbrace{\mathbf{Q}_c \mathbf{C}}_{-\mathbf{Q}_{t_2 t_1}} \mathbf{x}_{t_1}, \\
 &= \begin{bmatrix} \mathbf{x}_{t_1} \\ \mathbf{x}_{t_2} - \mathbf{c} \end{bmatrix}^\top \begin{bmatrix} \mathbf{Q}_{t_1} & \mathbf{Q}_{t_1 t_2} \\ \mathbf{Q}_{t_2 t_1} & \mathbf{Q}_{t_2} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{t_1} \\ \mathbf{x}_{t_2} - \mathbf{c} \end{bmatrix}.
 \end{aligned}$$

Q_{11}	Q_{12}	Q_{13}	Q_{14}
Q_{21}	Q_{22}	Q_{23}	Q_{24}
Q_{31}	Q_{32}	Q_{33}	Q_{34}
Q_{41}	Q_{42}	Q_{43}	Q_{44}

$$\begin{aligned}
 \min_{\Phi_x, \Phi_u} & \mathbb{E}[\|Q^{\frac{1}{2}} \Phi_x \mathbf{w}\|_2^2 + \|R^{\frac{1}{2}} \Phi_u \mathbf{w}\|_2^2] \\
 \text{s.t.} & \Phi_x = \mathbf{S}_x + \mathbf{S}_u \Phi_u, \\
 & \Phi_x, \Phi_u \in \mathcal{L}
 \end{aligned}$$

Fast adaptation via a matrix-vector product

Feedback gains hold information only about the precision of the task

$$\mathbf{K} = \Phi_u \Phi_x^{-1}$$

- Feedforward terms hold information about the precisions and the desired states.
- The feedforward term is a LINEAR function of the desired states.

$$\begin{aligned} \mathbf{k} &= (\mathbf{I} - \mathbf{K} \mathbf{S}_u) \mathbf{d}_u, \\ &= (\mathbf{I} - \mathbf{K} \mathbf{S}_u) (\mathbf{S}_u^\top \mathbf{Q} \mathbf{S}_u + \mathbf{R})^{-1} (\mathbf{S}_u^\top \mathbf{Q} \mathbf{x}_d + \mathbf{R} \mathbf{u}_d), \\ &= \mathbf{F}_x \mathbf{x}_d + \mathbf{F}_u \mathbf{u}_d, \end{aligned}$$

Algorithm 1: Extended System Level Synthesis

Solve for feedforward terms $\mathbf{d}_u = (\mathbf{S}_u^\top \mathbf{Q} \mathbf{S}_u + \mathbf{R})^{-1} (\mathbf{S}_u^\top \mathbf{Q} \mathbf{x}_d + \mathbf{R} \mathbf{u}_d)$
while $i < T$ do Solve for feedback terms

$$\hat{\Phi}_u^i = -(\mathbf{S}_u^{i\top} \mathbf{Q}^i \mathbf{S}_u^i + \mathbf{R}^i)^{-1} \mathbf{S}_u^{i\top} \mathbf{Q}^i \mathbf{S}_x^i$$

$$\hat{\Phi}_x^i = \mathbf{S}_x^i + \mathbf{S}_u^i \hat{\Phi}_u^i$$

end

Compute the feedback and feedforward parts of the controller with

$$\mathbf{K} = \Phi_u \Phi_x^{-1}, \mathbf{k} = (\mathbf{I} - \mathbf{K} \mathbf{S}_u) \mathbf{d}_u$$

Iterative System Level Synthesis (iSLS)

Closed Loop Responses:

$$\Delta \mathbf{x} = \left(\mathbf{I} - (\mathbf{Z} \mathbf{A}_d + \mathbf{Z} \mathbf{B}_d \mathbf{K}) \right)^{-1} \Delta \mathbf{w} = \Phi_x \Delta \mathbf{w}$$

$$\Delta \mathbf{u} = \mathbf{K} \left(\mathbf{I} - (\mathbf{Z} \mathbf{A}_d + \mathbf{Z} \mathbf{B}_d \mathbf{K}) \right)^{-1} \Delta \mathbf{w} = \Phi_u \Delta \mathbf{w}$$

$$\begin{aligned} \min_{\Phi_x, \Phi_u, \mathbf{d}_x, \mathbf{d}_u} \quad & \|\Phi_x \Delta \mathbf{w} + \mathbf{d}_x - \mathbf{x}_d\|_Q^2 + \|\Phi_u \Delta \mathbf{w} + \mathbf{d}_u - \mathbf{u}_d\|_R^2 \\ \text{s.t.} \quad & \Phi_x = \mathbf{S}_x + \mathbf{S}_u \Phi_u, \\ & \mathbf{d}_x = \mathbf{S}_u \mathbf{d}_u, \\ & \Phi_x, \Phi_u \in \mathcal{L} \end{aligned}$$

Closed-form Newton step as in iLQR

Algorithm 1: Iterative System Level Synthesis (iSLS)

Initialize the nominal state $\hat{\mathbf{x}}_t$ and control $\hat{\mathbf{u}}_t$;

Initialize the change in the cost Δc ;

Set a threshold τ ;

while $|\Delta c| > \tau$ **do** *Solve iSLS*

Linearize the dynamics and quadratize the cost function around $\{\hat{\mathbf{x}}_t, \hat{\mathbf{u}}_t\}_{t=0}^T$ to find \mathbf{A} , \mathbf{B} , \mathbf{C}_{xx} , \mathbf{x}_d and \mathbf{u}_d ;

Solve (32) to find \mathbf{K} and \mathbf{k} ;

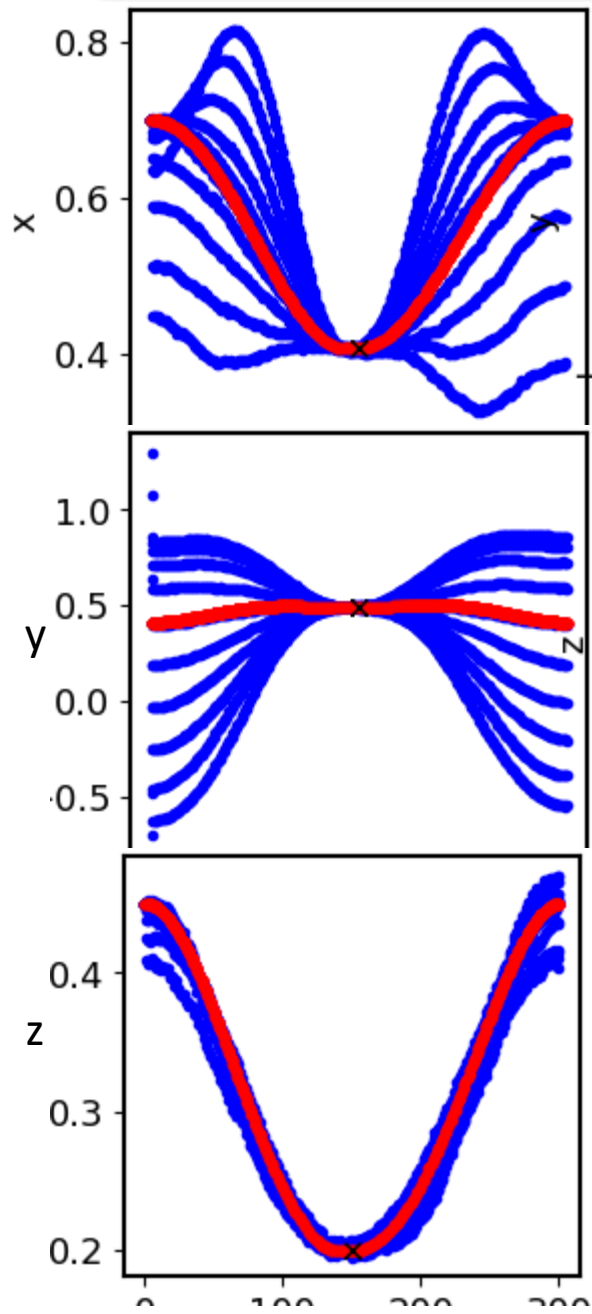
Do line search to update \mathbf{k} using the controller

$\Delta \mathbf{u} = \mathbf{K} \Delta \mathbf{x} + \mathbf{k}$ and the dynamics model.

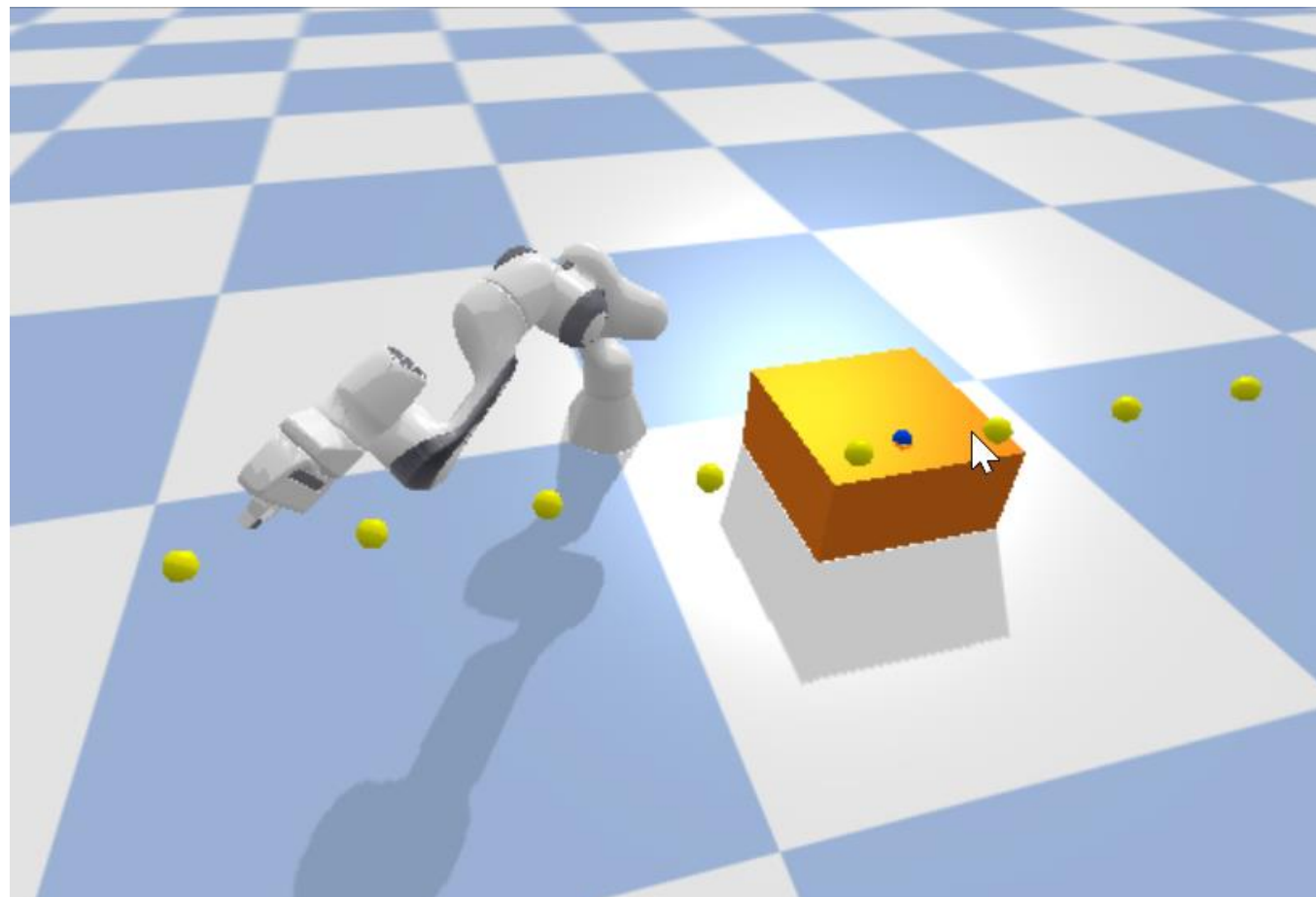
Update Δc .

end

Simulation Study: Fast adaptation in iSLS

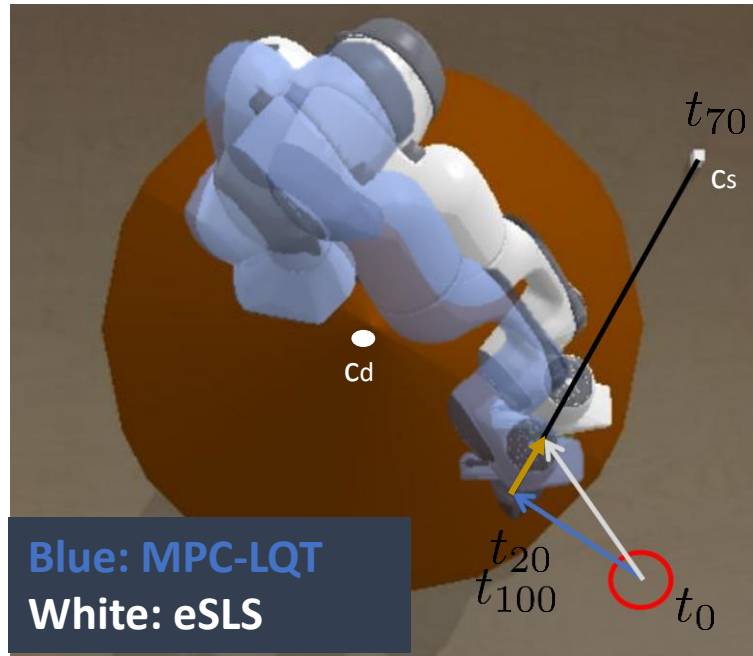
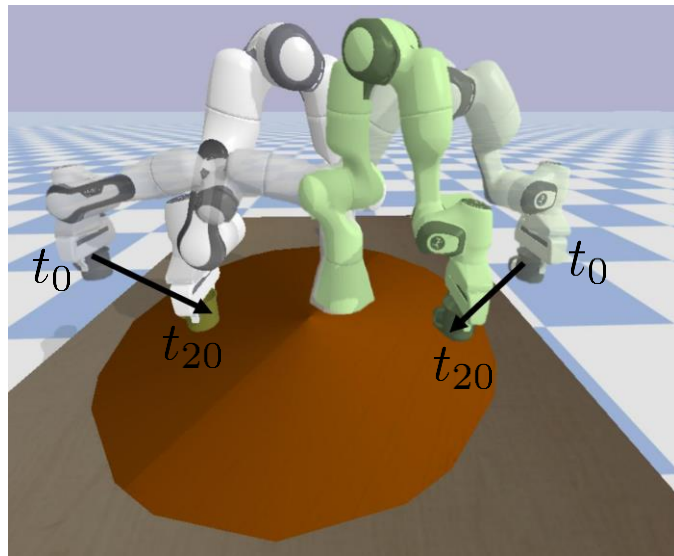
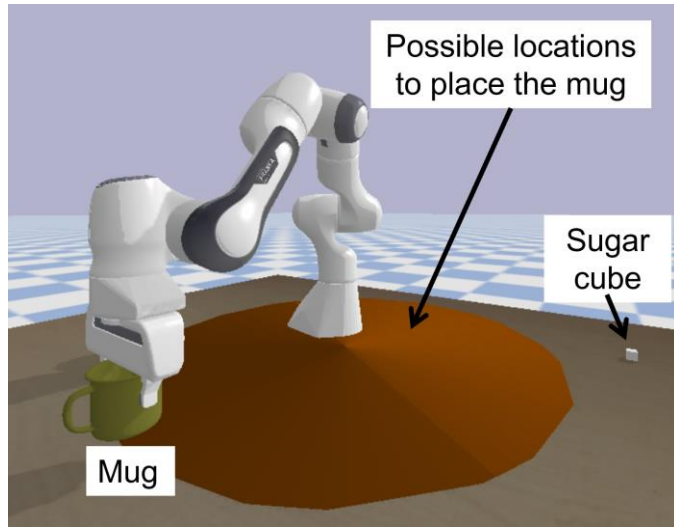


Cost is only passing through the viapoint (blue sphere) and correlating the first and the last timesteps. Thus, the controller achieves the task no matter what is the initial state (yellow spheres).



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Simulation Study: Comparison eSLS to MPC-LQT



Blue: MPC-LQT
White: eSLS

Geometrically: the length of {blue vector + yellow vector} > the length of white vector, meaning that the path is longer.

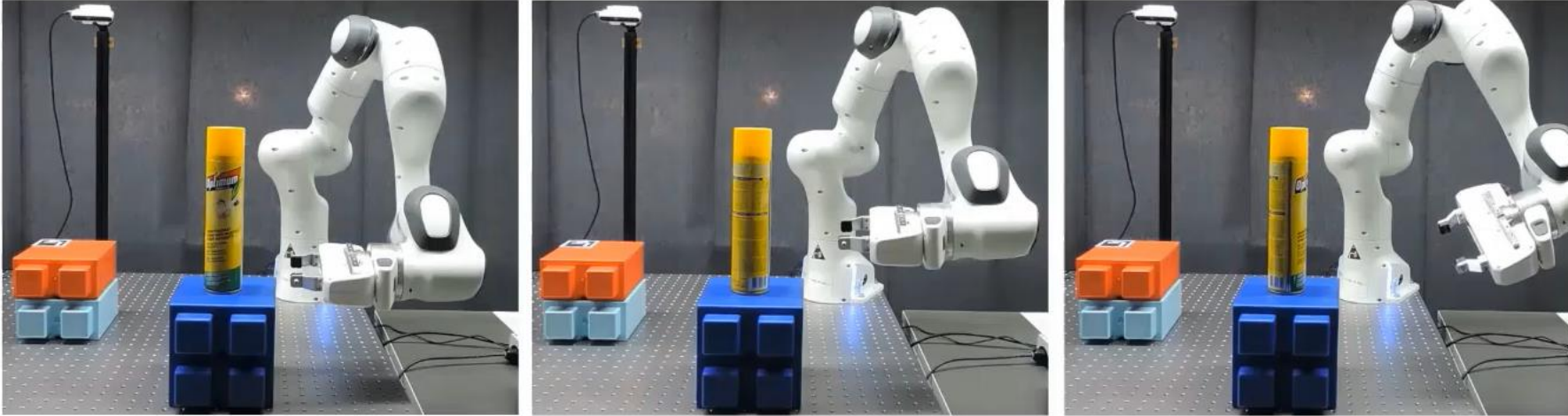
Numerically: the optimal control costs are:
eSLS : 474.3 ± 204.3
MPC-LQT : 1004.3 ± 464.2

$$c = \underbrace{\|x_{20} - c_d\|_{Q_{20}}^2}_{\text{Place the mug}} + \underbrace{\|x_{70} - c_s\|_{Q_{70}}^2}_{\text{Pick the sugar cube}} + \underbrace{\|x_{20} - x_{100}\|_{Q_{20,100}}^2}_{\text{Place the sugar cube at timestep 70 wherever you placed the mug at timestep 20}} + 0.01 \|u\|$$

$$Q_{20} = \text{diag}(10^3, 10^3, 10^5, 10^5, 10^5, 10^5), \quad Q_{70} = 10^5 \times I \quad Q_{20,100} = \text{diag}(10^5 \times I_3, \mathbf{0}_3)$$

Experimental Results

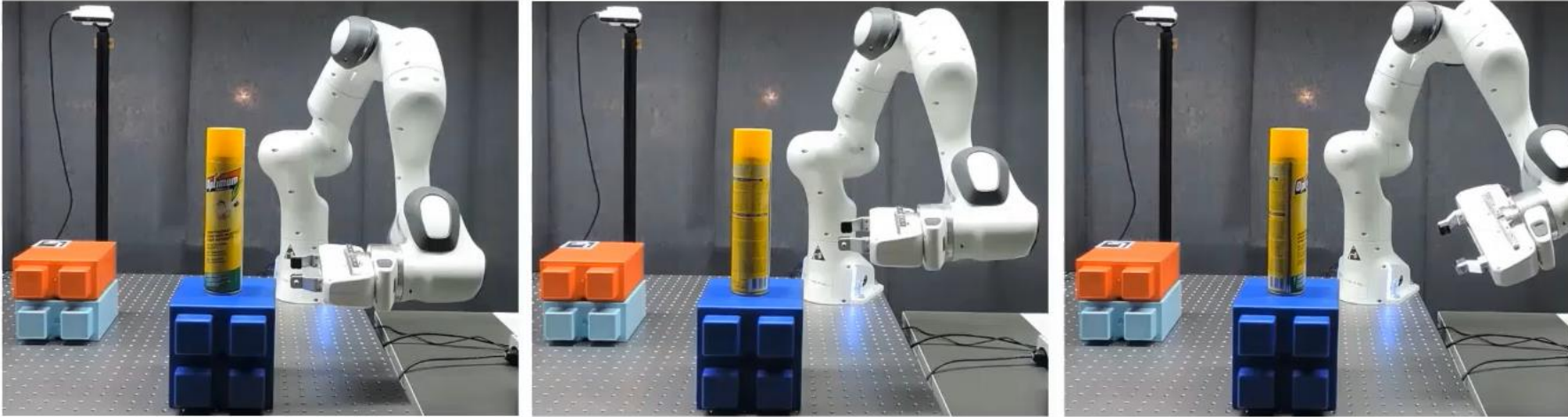
Memory feedback and time-correlations



Even a local controller
can exploit memory
feedback!

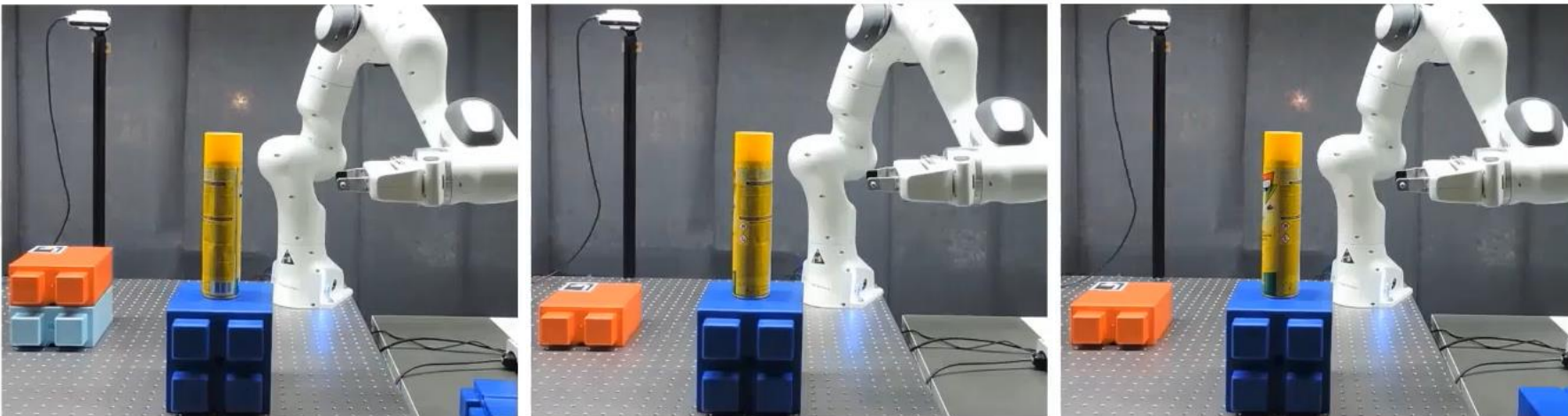
Experimental Results

Memory feedback and time-correlations



Even a local controller can exploit memory feedback!

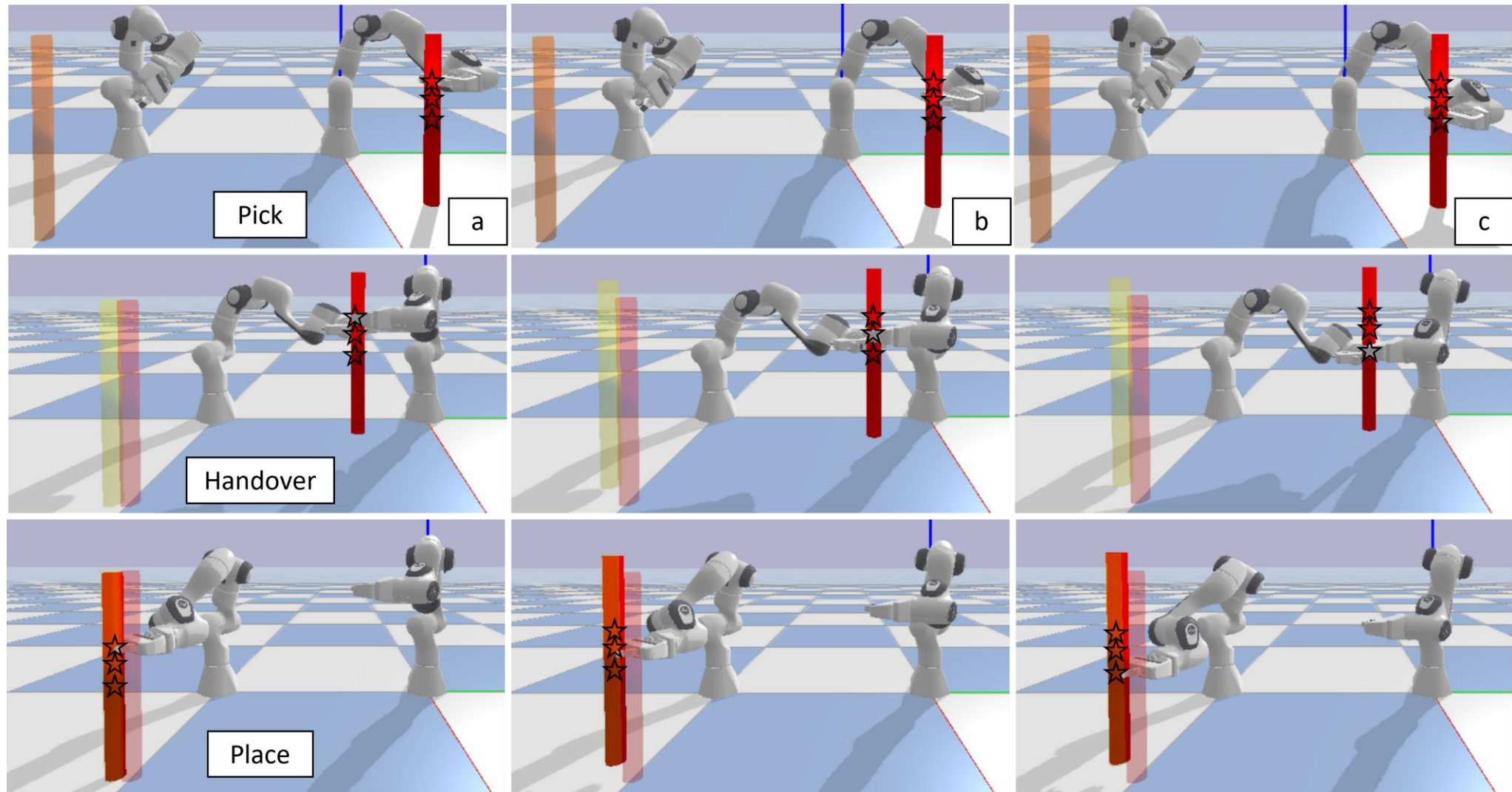
Fast adaptation to changing objectives



Local: without resolving the problem

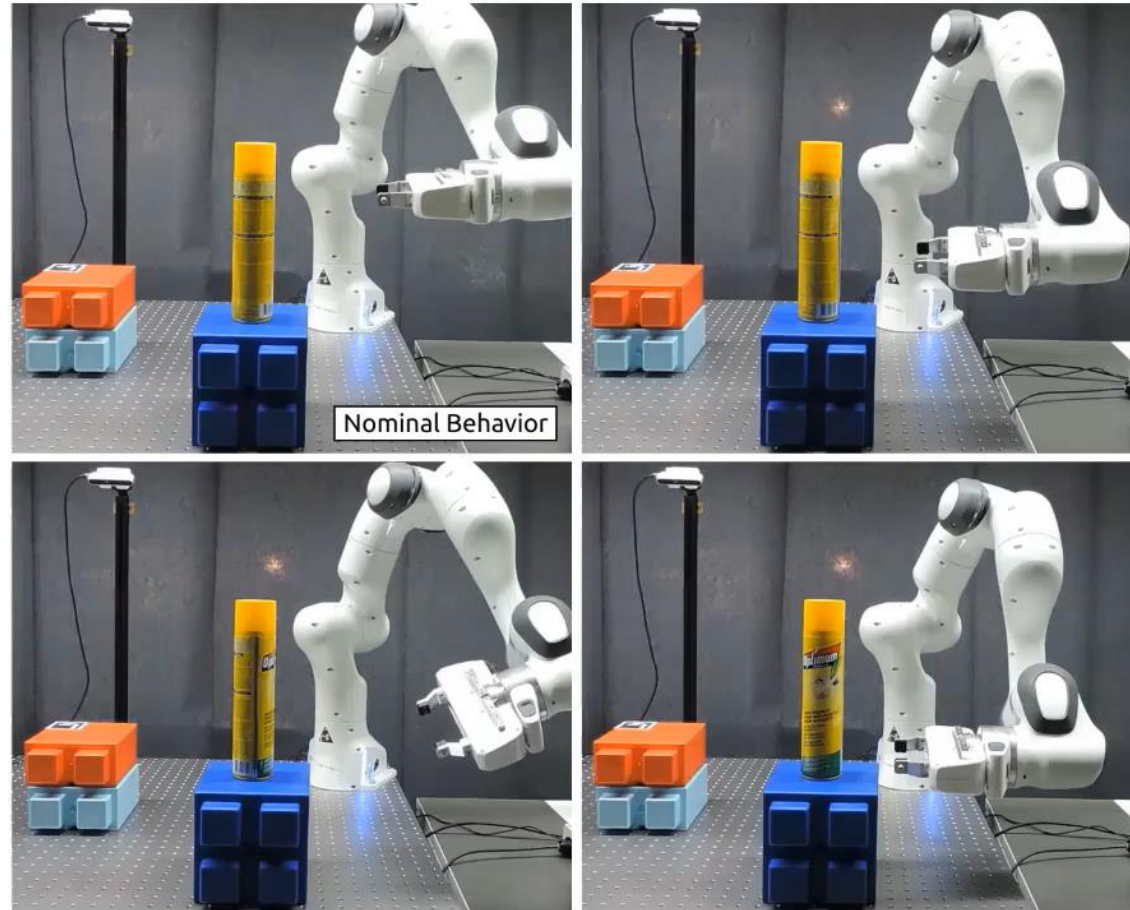
Fast: only a matrix-vector multiplication

Experimental Results: Bimanual Handover



Experimental Results: Bimanual Handover

Adapting to different
initial configurations



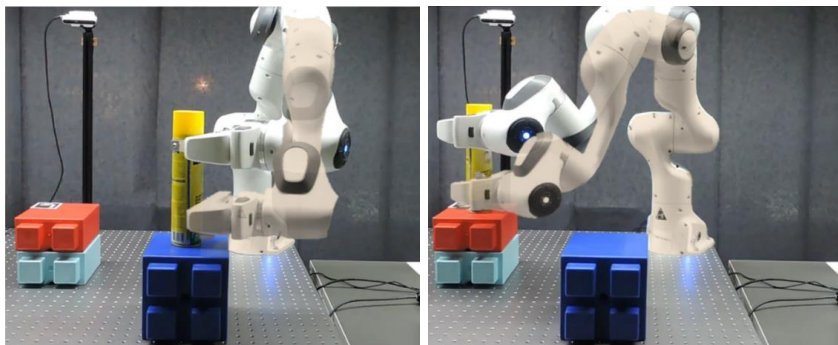
Discussion

$$u = \boxed{K}x + \boxed{k}$$

Memory feedback and
time-correlations

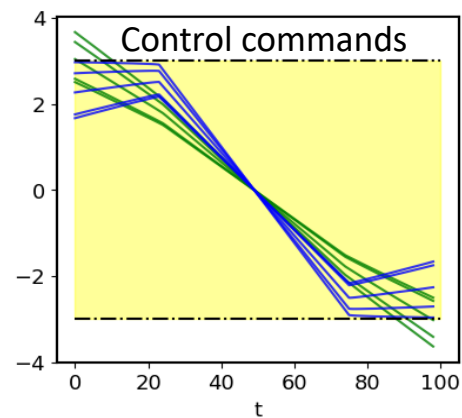
Fast adaptation to
changing objectives

- ❑ Learning time-correlations from demonstrations for **inverse optimal control**



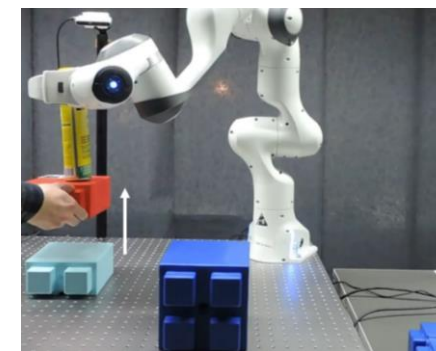
Time-correlations or independent variations?

- ❑ Increase the validity region of the local controller?

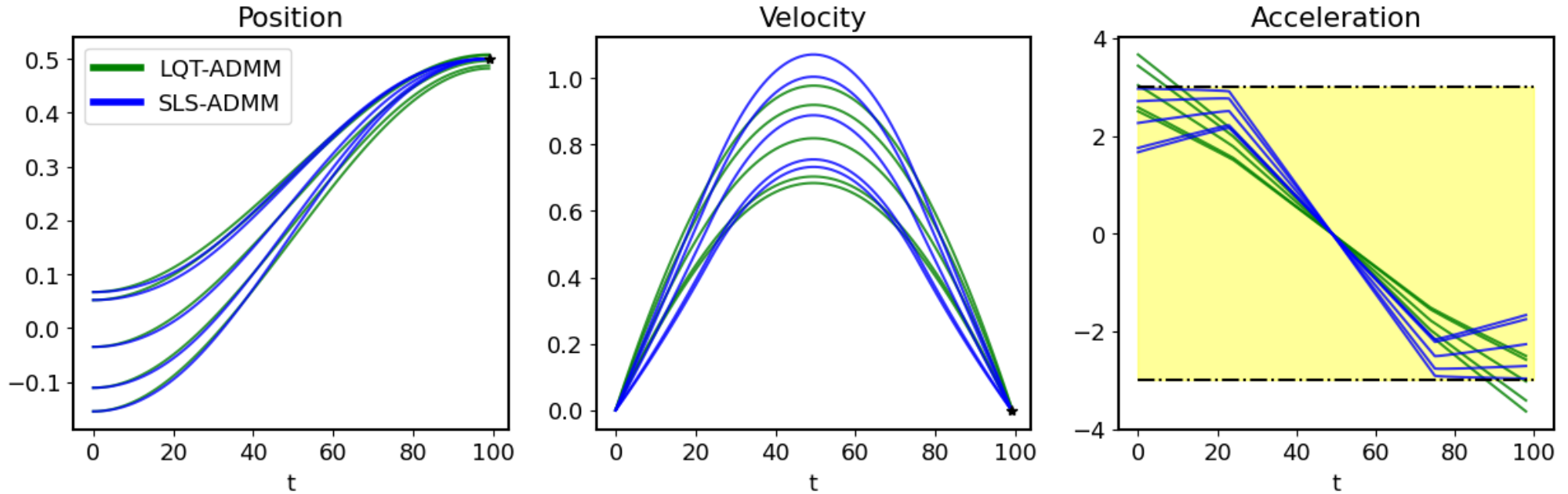


Robustly constrained iSLS

Warm-starting MPC?



Discussion: Robustly constrained SLS



Constraints: final position = 0.5, final velocity=0, $-3 < \text{acceleration} < 3$ **Dynamics:** double integrator

Acceleration bounds:

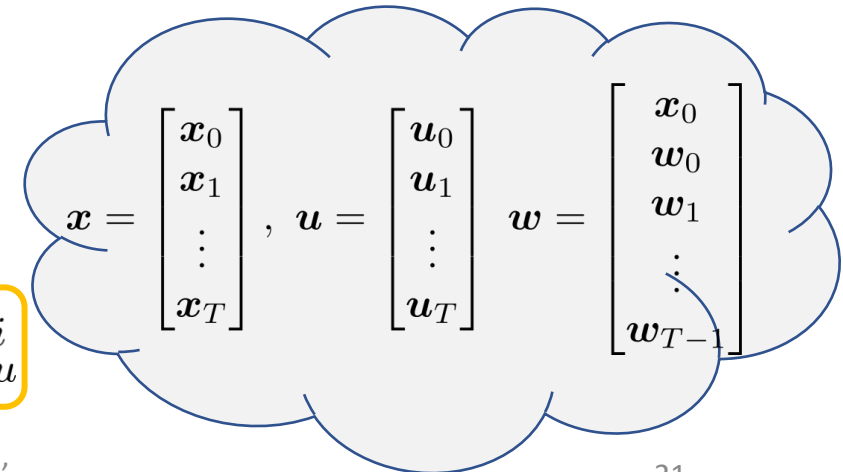
$$\mathbf{b}_u \leq \mathbf{u} \leq \mathbf{c}_u,$$

$$\mathbf{b}_u \leq \Phi_u \mathbf{w} \leq \mathbf{c}_u, \quad \text{Random variable}$$

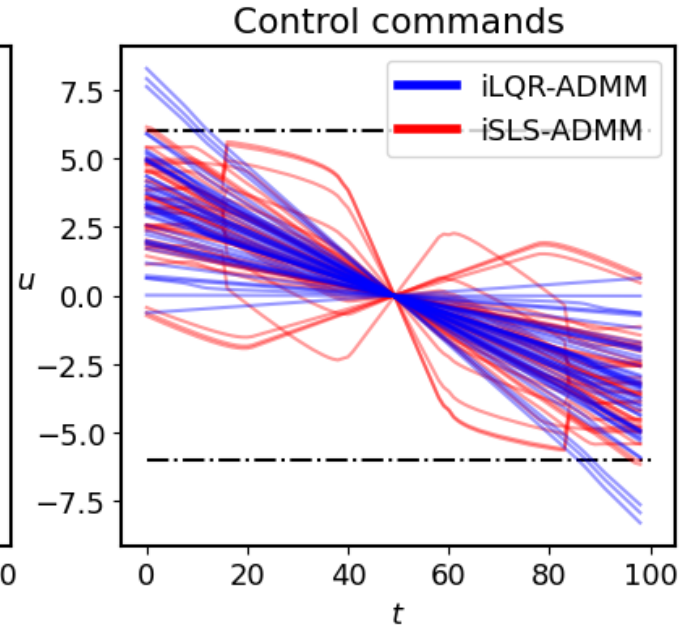
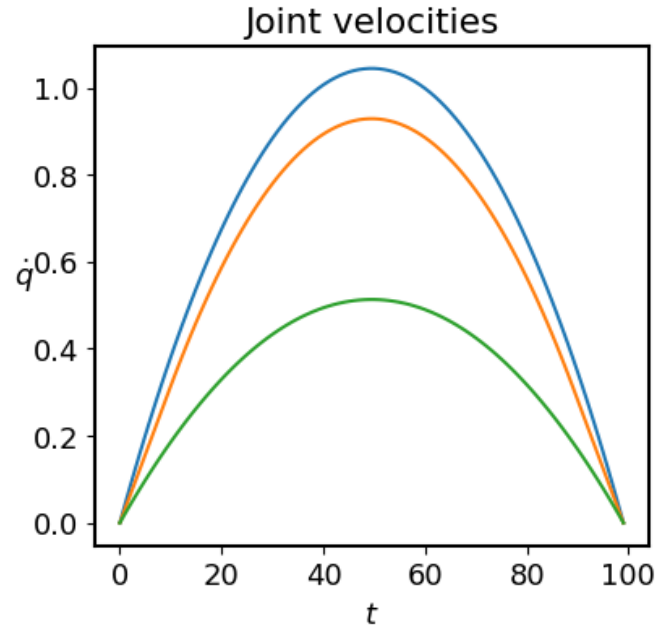
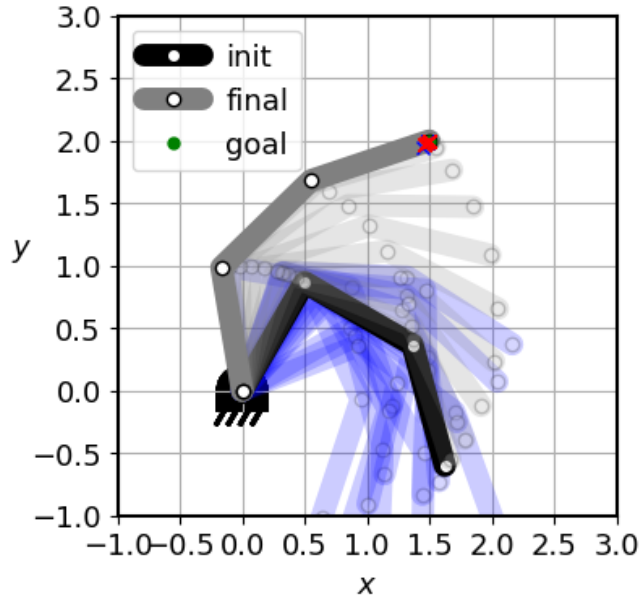
$$\mathbf{b}_u^i \leq \mathbf{w}^\top \Phi_u^i \leq \mathbf{c}_u^i, \forall i \quad \text{probability}$$

$$p(\mathbf{w}^\top \Phi_u^i \leq \mathbf{c}_u^i) \geq \eta \iff \mu_w^\top \Phi_u^i + \Psi^{-1}(\eta) \|\Sigma_w^{1/2} \Phi_u^i\|_2 \leq \mathbf{c}_u^i$$

Second order cone constraint



Discussion: Robustly constrained iSLS



Acceleration bounds:

$$\mathbf{b}_u \leq \mathbf{u} \leq \mathbf{c}_u,$$

$$\mathbf{b}_u \leq \Phi_u \mathbf{w} \leq \mathbf{c}_u,$$

$$\mathbf{b}_u^i \leq \mathbf{w}^\top \Phi_u^i \leq \mathbf{c}_u^i, \forall i$$

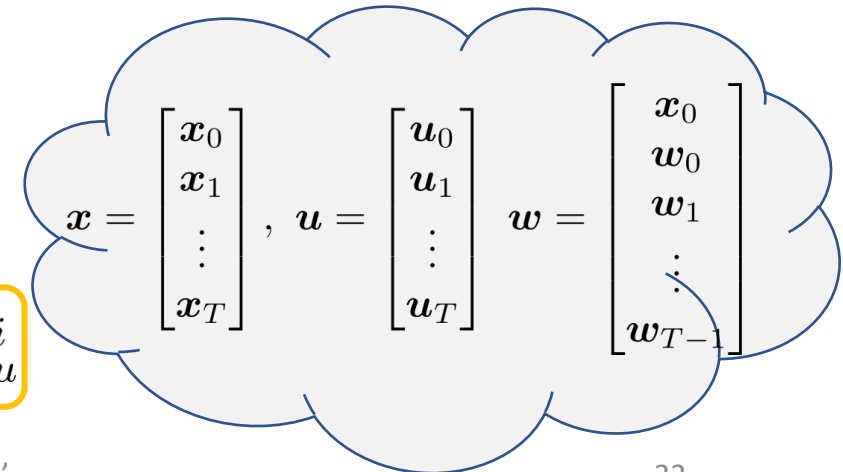
$$p(\mathbf{w}^\top \Phi_u^i \leq \mathbf{c}_u^i) \geq \eta$$

Random variable

probability

Second order cone constraint

$$\mu_w^\top \Phi_u^i + \Psi^{-1}(\eta) \|\Sigma_w^{1/2} \Phi_u^i\|_2 \leq \mathbf{c}_u^i$$

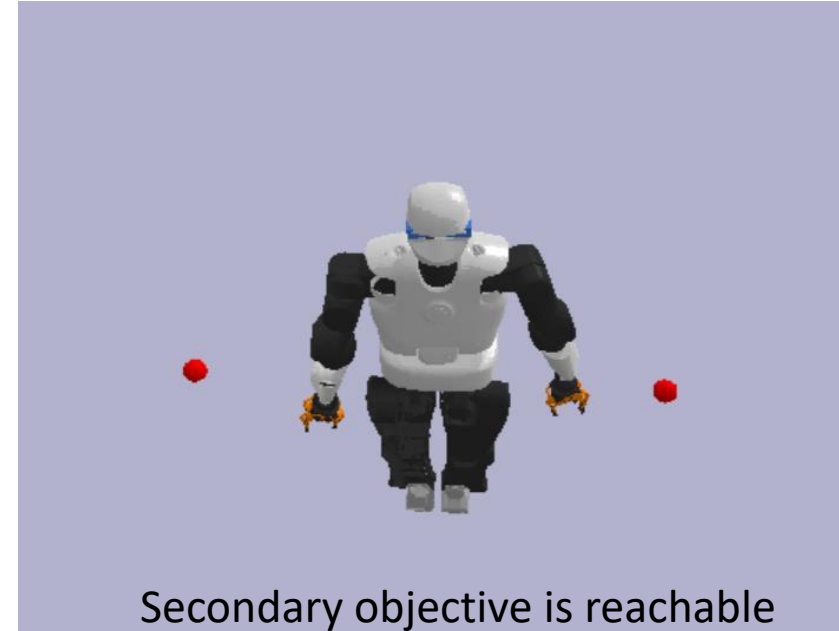


Nullspace in iSLS

- At each iteration of iSLS, we solve a problem of SLS, which can be exploited for the planning redundancy.
- If the nullspace exists, then it is only valid along the neighborhood of the nominal values.
- **Example:** Talos robot fixed base, bimanual operation.

Left hand reaching prioritized over right hand reaching.

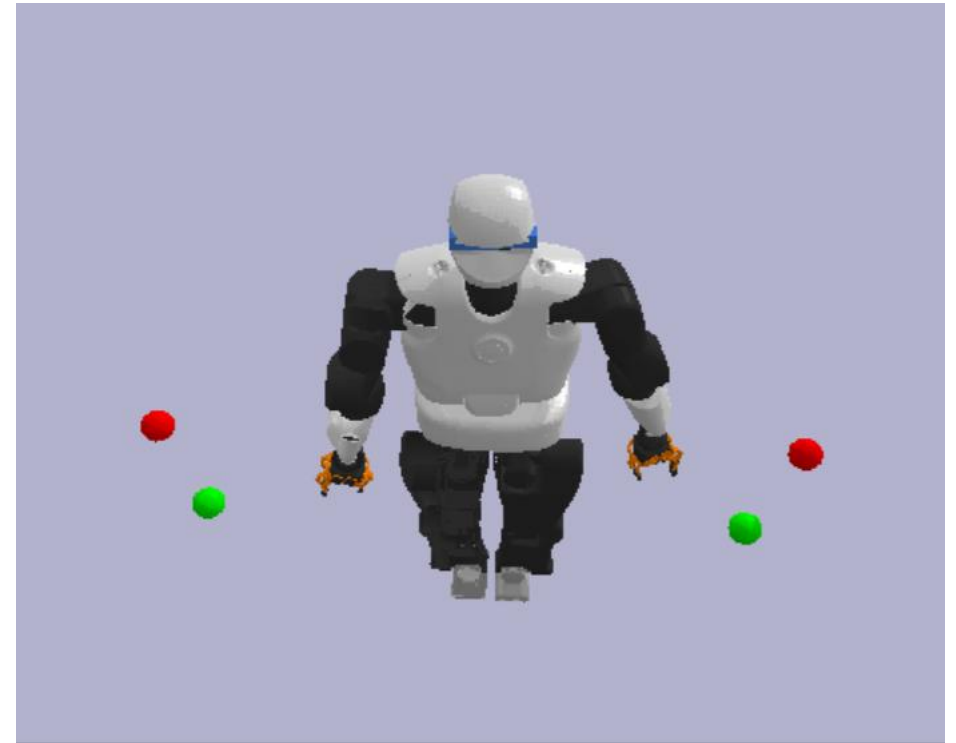
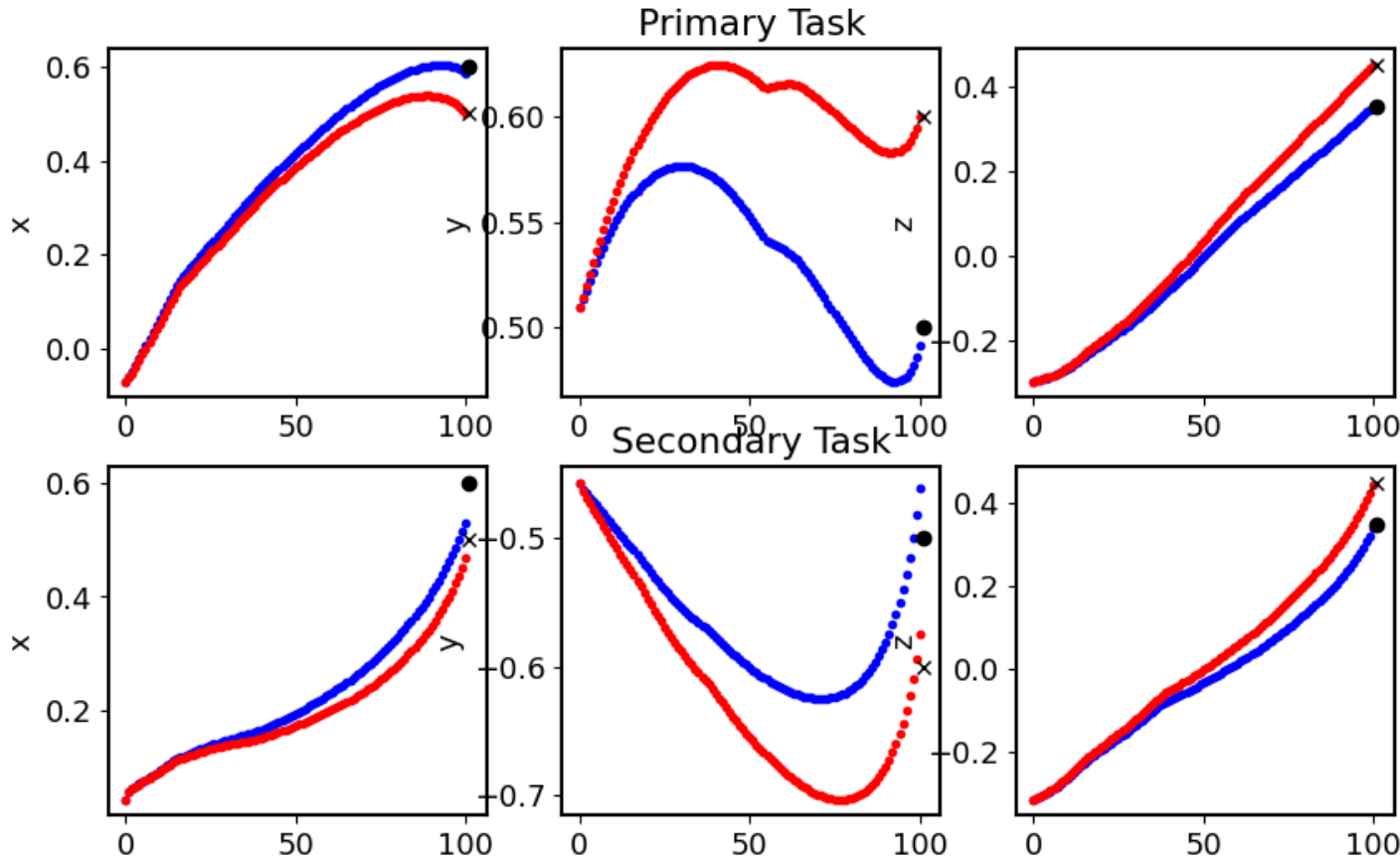
Noisy dynamics simulations starting from different initial states.



Secondary point reachable - fast adaptation

First, we solved for hierarchical reaching for red points. (left hand > right hand)

No additional optimization step is required to achieve NEW green point reaching hierarchically.



Almost achieves the secondary task as well: showing that the fast adaptation makes the controller also aware of possible hierarchies in the task