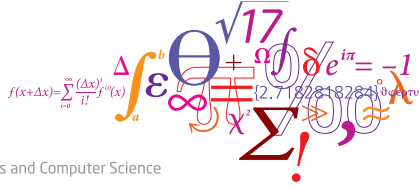


02465: Introduction to reinforcement learning and control

Discretization and PID control

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Lecture Schedule

Dynamical programming

- 1 The finite-horizon decision problem
31 January
- 2 Dynamical Programming
7 February
- 3 DP reformulations and introduction to Control
14 February

Control

- 4 Discretization and PID control
21 February
- 5 Direct methods and control by optimization
28 February
- 6 Linear-quadratic problems in control
7 March
- 7 Linearization and iterative LQR
14 March

Reinforcement learning

- 8 Exploration and Bandits
21 March
- 9 Policy and value iteration
4 April
- 10 Monte-carlo methods and TD learning
11 April
- 11 Model-Free Control with tabular and linear methods
18 April
- 12 Eligibility traces and value-function approximations
25 April
- 13 Q-learning and deep-Q learning
2 May

Syllabus: <https://02465material.pages.compute.dtu.dk/02465public>
Help improve lecture by giving feedback on DTU learn

Reading material:

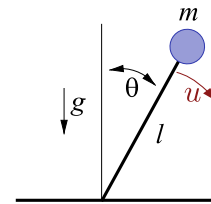
- [Her24, Chapter 12-14]

Learning Objectives

- Discretization of a control problem
- Control environments
- Exact solution for linear problems
- PID control

The control problem

Example: The pendulum environment



If u is a torque applied to the axis of rotation θ then:

$$\ddot{\theta}(t) = \frac{g}{l} \sin(\theta(t)) + \frac{u(t)}{ml^2}$$

If $\mathbf{x} = [\theta \ \dot{\theta}]^T$ this can be written as

$$\dot{\mathbf{x}} = \begin{bmatrix} \dot{\theta} \\ \frac{g}{l} \sin(\theta) + \frac{u}{ml^2} \end{bmatrix} = f(\mathbf{x}, u) \quad (1)$$

`lecture_04_pendulum_random.py`

The control problem

Dynamics

We assume the system we wish to control has dynamics of the form

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t), t)$$

- $\mathbf{x}(t) \in \mathbb{R}^n$ is a complete description of the system at t
- $\mathbf{u}(t) \in \mathbb{R}^d$ are the controls applied to the system at t
- The time t belongs to an interval $[t_0, t_F]$ of interest

The control problem

Cost and policy

- The cost function will be of this form:

$$J_{\mathbf{u}}(\mathbf{x}, t_0, t_F) = \underbrace{c_F(t_0, t_F, \mathbf{x}(t_0), \mathbf{x}(t_F))}_{\text{Mayer Term}} + \underbrace{\int_{t_0}^{t_F} c(\tau, \mathbf{x}(\tau), \mathbf{u}(\tau)) d\tau}_{\text{Lagrange Term}}$$

The continuous-time control problem

Given system dynamics for a system

$$\dot{\mathbf{x}}(t) = \mathbf{f}(t, \mathbf{x}(t), \mathbf{u}(t))$$

Obtain $\mathbf{u} : [t_0; t_F] \rightarrow \mathbb{R}^m$ as solution to

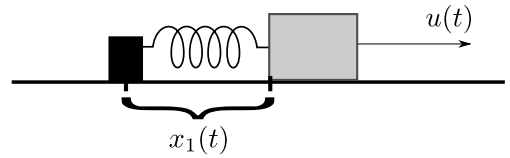
$$\mathbf{u}^*, \mathbf{x}^*, t_0^*, t_F^* = \arg \min_{\mathbf{x}, \mathbf{u}, t_0, t_F} J_{\mathbf{u}}(\mathbf{x}, \mathbf{u}, t_0, t_F).$$

(Minimization subject to all constraints)

Today:

- Linear-quadratic problems
- Discretization $t \rightarrow t_0, t_1, \dots, t_N$
- **Why?**
 - To build a **gymnasium** environment
 - To apply Dynamical Programming

Linear-quadratic problems: The harmonic oscillator



A mass attached to a spring which can move back-and-forth

$$\dot{x}(t) = -\frac{k}{m}x(t) + \frac{1}{m}u(t) \tag{2}$$

$$\dot{\mathbf{x}} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & 0 \end{bmatrix} \mathbf{x} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} u \tag{3}$$

$$J = \int_0^{t_F} (\mathbf{x}(t)^T \mathbf{x}(t) + u(t)^2) dt. \tag{4}$$

lecture_04_harmonic.py

General linear-quadratic control

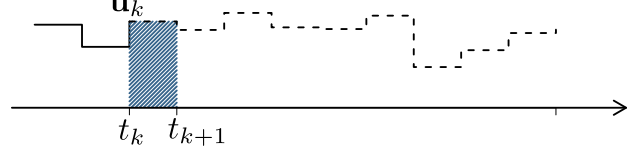
For $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times d}$

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{u}(t), t) = A\mathbf{x}(t) + B\mathbf{u}(t) + \mathbf{d} \tag{5}$$

We assume $t_0 = 0$ and that the cost-function is quadratic:

$$J_{\mathbf{u}}(\mathbf{x}_0, t_F) = \frac{1}{2} \int_0^{t_F} \mathbf{x}^T(t)Q\mathbf{x}(t) + \mathbf{u}^T(t)R\mathbf{u}(t)dt \tag{6}$$

Discretization



- Euler-integration will be used to discretize the model:

$$\begin{aligned} \mathbf{x}_{k+1} &= \mathbf{f}_k(\mathbf{x}_k, \mathbf{u}_k) \\ &= \mathbf{x}_k + \Delta \mathbf{f}(\mathbf{x}_k, \mathbf{u}_k, t_k) \end{aligned}$$

$$J_{\mathbf{u}} = (u_0, u_1, \dots, u_{N-1})(\mathbf{x}_0) = c_f(t_0, \mathbf{x}_0, t_F, \mathbf{x}_F) + \sum_{k=0}^{N-1} c_k(\mathbf{x}_k, \mathbf{u}_k)$$

$$c_k(\mathbf{x}_k, \mathbf{u}_k) = \Delta c(\mathbf{x}_k, \mathbf{u}_k).$$

- The discrete model is deterministic but approximate:
Open-loop no longer optimal

Variable transformation

- It is common to consider variable transformations. For the pendulum:

$$\phi_x : \begin{bmatrix} \theta \\ \dot{\theta} \end{bmatrix} \mapsto \begin{bmatrix} \cos(\theta) \\ \sin(\theta) \\ \dot{\theta} \end{bmatrix}. \tag{7}$$

(avoids periodic)

- For control signal $-U < u < U$:

$$\phi_u : [u] \mapsto [\tanh^{-1} \frac{u}{U}]. \tag{8}$$

(No longer constrained)

- The update equations in the discrete coordinates $\mathbf{x}_k, \mathbf{u}_k$ are:

$$\mathbf{x}_{k+1} = \phi_x(\phi_x^{-1}(\mathbf{x}_k) + \Delta \mathbf{f}(\phi_x^{-1}(\mathbf{x}_k), \phi_u^{-1}(\mathbf{u}_k), t_k)) \tag{9}$$

$$= \mathbf{f}_k(\mathbf{x}_k, \mathbf{u}_k) \tag{10}$$

Quiz: Discretization

Consider the pendulum: If $\mathbf{x} = [\theta \ \dot{\theta}]^T$ this can be written as

$$\dot{\mathbf{x}} = \begin{bmatrix} \dot{\theta} \\ \frac{g}{l} \sin(\theta) + \frac{u}{ml^2} \end{bmatrix} = \mathbf{f}(\mathbf{x}, u)$$

What is the Euler discretization update using the convention $\mathbf{x}_k = \begin{bmatrix} \theta_k \\ \dot{\theta}_k \end{bmatrix}$?

- $\begin{bmatrix} \theta_{k+1} \\ \dot{\theta}_{k+1} \end{bmatrix} = \Delta \begin{bmatrix} \theta_k + \dot{\theta}_k \\ \frac{g}{l} \sin \theta_k + \frac{u_k}{ml^2} \end{bmatrix}$
- $\begin{bmatrix} \theta_{k+1} \\ \dot{\theta}_{k+1} \end{bmatrix} = \begin{bmatrix} \theta_k + \Delta \dot{\theta}_k \\ \dot{\theta}_k + \Delta \left(\frac{g}{l} \sin \theta_k + \frac{u_k}{ml^2} \right) \end{bmatrix}$
- $\begin{bmatrix} \theta_{k+1} \\ \dot{\theta}_{k+1} \end{bmatrix} = \Delta \begin{bmatrix} \theta_k \\ \frac{g}{l} \sin \theta_{k+1} + \frac{u_k}{ml^2} \end{bmatrix}$
- $\begin{bmatrix} \theta_{k+1} \\ \dot{\theta}_{k+1} \end{bmatrix} = \begin{bmatrix} \Delta \theta_{k+1} + \dot{\theta}_k \\ \Delta \dot{\theta}_{k+1} + \frac{g}{l} \sin \theta_k + \frac{u_k}{ml^2} \end{bmatrix}$

Exponential Integration of linear models

Recall that general linear dynamics has the form

$$\dot{x}(t) = Ax(t) + Bu(t) + d \tag{11}$$

Euler integration would suggest:

$$\begin{aligned} x_{k+1} &= x_k + \Delta f(x_k, u_k) \\ &= (I + \Delta A)x_k + \Delta Bu_k + \Delta d \end{aligned}$$

In fact, the following is an **exact** solution (see [Her24, section 12.1])

$$x_{k+1} = e^{A\Delta}x_k + A^{-1}(e^{A\Delta} - I)Bu_k + A^{-1}(e^{A\Delta} - I)d \tag{12}$$

(The symbol $e^A \approx I + A + \frac{1}{2}A^2 + \dots$ is the matrix exponential)

Implementation

- You still only implement a `ControlModel` class (as last week)
- Creating a discrete model and an environment is automatic
- See the online documentation for week 4.

Approaches to control

- Rule-based methods (build $u(t) = \pi(x, t)$ directly)
- Optimization-based methods:

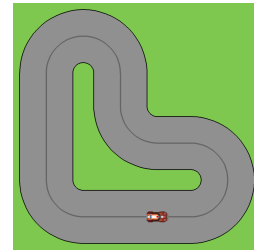
$$u^* = \arg \min_u J_u(x_0)$$

- DP-inspired planning methods

PID Control

Consider a water-heater where we apply heat u to keep temperature x at a desired level x^*

- If $x < x^*$ apply more u
- If $x > x^*$ apply less u



- If left-of-centerline turn wheel u right
- If right-of-centerline turn wheel u left

Example: The locomotive



Steer locomotive (starting at $x = -1$) to goal ($x^* = 0$)

$$\dot{x}(t) = \frac{1}{m}u(t) \tag{13}$$

Or alternatively:

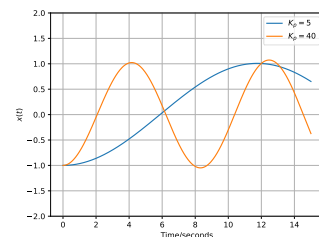
$$\dot{x} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} x + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} u \tag{14}$$

P is for proportionality

Idea: If $x < x^*$, increase u proportional to $x^* - x$:

$$e_k = x^* - x_k$$

$$u_k = e_k K_P$$



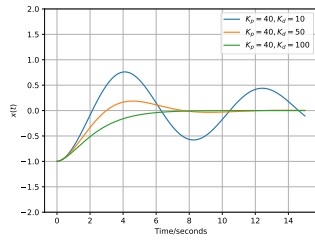
PID control
D is for derivative



Idea: Slow down approach when e changes

$$e_k = x^* - x_k$$

$$u_k = e_k K_p + K_d \frac{e_k - e_{k-1}}{\Delta}$$



lecture_04_pid_d.py

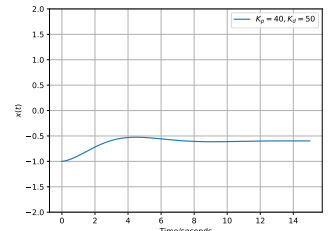
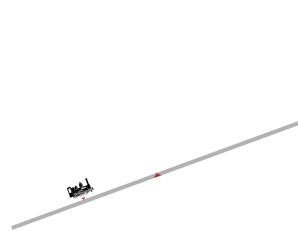
PID control
Drop



Using same controller as before on an inclined plane

$$e_k = x^* - x_k$$

$$u_k = e_k K_p + K_d \frac{e_k - e_{k-1}}{\Delta}$$



lecture_04_pid_iA.py

PID control
I in PID fixes droop

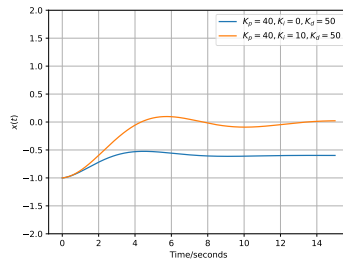


We fix droop by accumulating the total drop and adding it to u :

$$e_k = x^* - x_k$$

$$I_k = I_{k-1} + \Delta e_k$$

$$u_k = e_k K_p + K_d \frac{e_k - e_{k-1}}{\Delta} + I_k$$



lecture_04_pid_iB.py (Should we limit the maximum value of I_k ?)

PID control
PID controller



Algorithm 1 PID controller

- 1: $K_p > 0$ and $K_i, K_d \geq 0$
- 2: Δ time between observations x_k (discretization)
- 3: x^* Control target
- 4: $e^{\text{prev}} \leftarrow 0$ ▷ Previous value of error
- 5: **function** POLICY(x_k) ▷ PID Controller called with observation x_k
- 6: $e \leftarrow x^* - x_k$ ▷ Compute error
- 7: $I \leftarrow I + \Delta e$ ▷ Update integral term
- 8: $u \leftarrow K_p e + K_i I + K_d \frac{e - e^{\text{prev}}}{\Delta}$ ▷ PID control signal
- 9: $e^{\text{prev}} \leftarrow e$ ▷ Save current error for next iteration
- 10: **return** u
- 11: **end function**

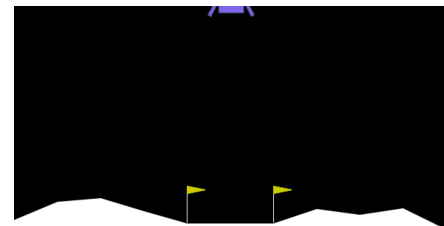
PID control
Quiz: PID control




Suppose the pendulum is discretized using a time discretization constant of $\Delta = \frac{1}{2}$ seconds. If the angle is $w_k = 2$ and a PID controller is applied with $K_p = 2$ and $K_d = K_i = 0$ (and a target of 0 degrees), what is the control output?

- a. $u_k = -4$
- b. $u_k = 8$
- c. $u_k = 4$
- d. $u_k = -8$
- e. Don't know.

PID control
Example:



lecture_04_cartpole_A.py, lecture_04_lunar.py

 Tue Herlau.
Sequential decision making.
(Freely available online), 2024.