# Robust Task-Space Inverse Dynamics 

Mathematical Details

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## Introduction

These slides explain the mathematical details of the robust optimization problems solved in "Robustness to Joint-Torque Tracking Errors in Task-Space Inverse Dynamics" [1].

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2. Stochastic Least-Squares

Worst-Case Robust Least-Squares

## Uncertainty Model

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- $e^{\text {max }} \in \mathbb{R}^{n}$ is maximum torque tracking error


## Robust Least-Squares

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\begin{aligned}
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- problem not tractable in this form because of infinite number of constraints
- beware of potential infeasibility: there may be no $x$ satisfying constraints for any $e$


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- Rewrite infinite number of constraints:

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- Geometric interpretation: do not check inequality for all values of $U$, but only for worst corner


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- where $|B|$ contains absolute values of elements of $B$


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\underset{x, s}{\operatorname{minimize}} & \|A x-a\|^{2}-w s \\
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## Interpretation

- If possible set $s=1 \rightarrow$ robust constraints
- Otherwise decrease $s$ as little as possible to make constraints feasible
- If necessary set $s=0 \rightarrow$ standard constraints


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- reformulate it as standard Least-Squares
- Handle infeasibility by introducing slack variable


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- Decoupled covariance matrix $\Sigma=\operatorname{diag}\left(\left[\begin{array}{lll}\sigma_{1}^{2} & \ldots & \sigma_{n}^{2}\end{array}\right]\right)$


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- $p($.$) not convex (in general) \rightarrow$ not wise to use it directly!


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- Alternative: no trade off $\rightarrow$ apply strict prioritization approach!


## Multivariate Cumulative Density Function (CDF)

- To solve Stochastic LSP we need to evaluate CDF of $e_{B}=B e \sim \mathcal{N}$ :

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- evaluate $m$ univariate CDFs rather than one multivariate CDF $\rightarrow$ much faster!


## Univariate Cumulative Density Function (CDF)

- GOAL compute

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- Rewrite in terms of CDF function $F_{B_{i}}$ :

$$
\mathrm{P}\left(e_{B_{i}} \leq B_{i} x+b_{i}\right)=F_{B_{i}}\left(B_{i} x+b_{i}\right)
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- Final robust problem:

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$$
p(x)=\mathrm{P}(B(x+e)+b \geq 0)
$$

- Computing multi-variate CDF is too slow $\rightarrow$ approximate it as product of univariate CDF:

$$
p(x) \approx \prod_{i=1}^{m} P\left(B_{i}(x+e)+b_{i} \geq 0\right)
$$

## Stochastic Least-Squares: Summary

- Assume additive uncertainties on joint torques: $\tau=\tau^{\text {des }}+e$
- Assume $e$ is Gaussian random variable: $e \sim \mathcal{N}(0, \Sigma)$
- Replace cost function with its expected value $\rightarrow$ nothing changes
- Replace inequalities with their probability to be satisfied:

$$
p(x)=\mathrm{P}(B(x+e)+b \geq 0)
$$

- Computing multi-variate CDF is too slow $\rightarrow$ approximate it as product of univariate CDF:

$$
p(x) \approx \prod_{i=1}^{m} P\left(B_{i}(x+e)+b_{i} \geq 0\right)
$$

- Final problem is nonlinear, convex and smooth


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