

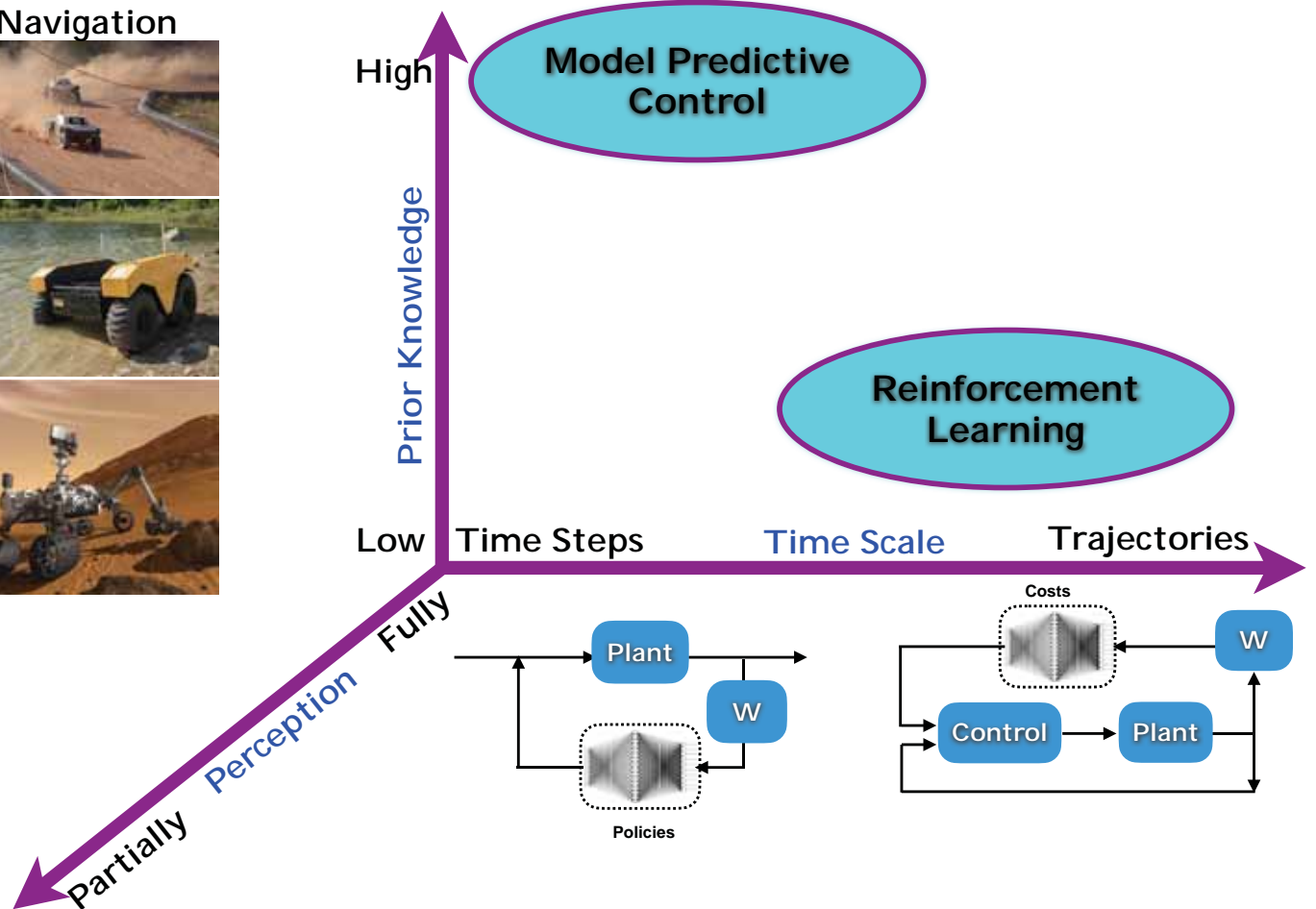
Decision Making Architectures for Safe Planning and Control of Agile Autonomous Vehicles

Evangelos A. Theodorou
Autonomous Control and Decision Systems Lab



Perceptual Decision Making

Terrestrial Navigation



Outline

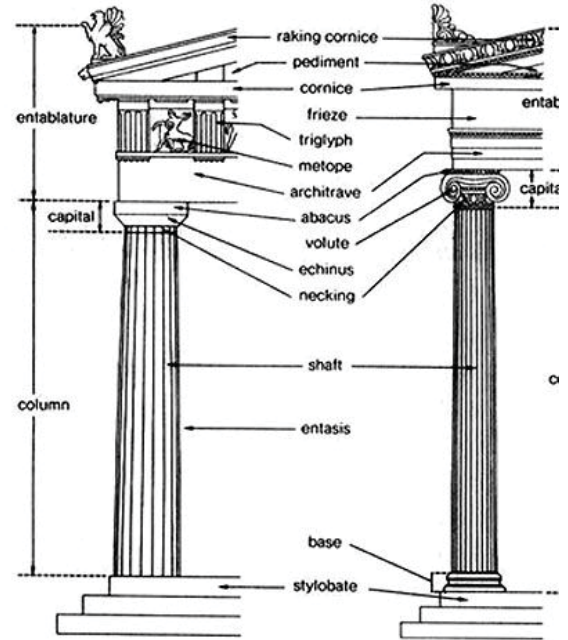
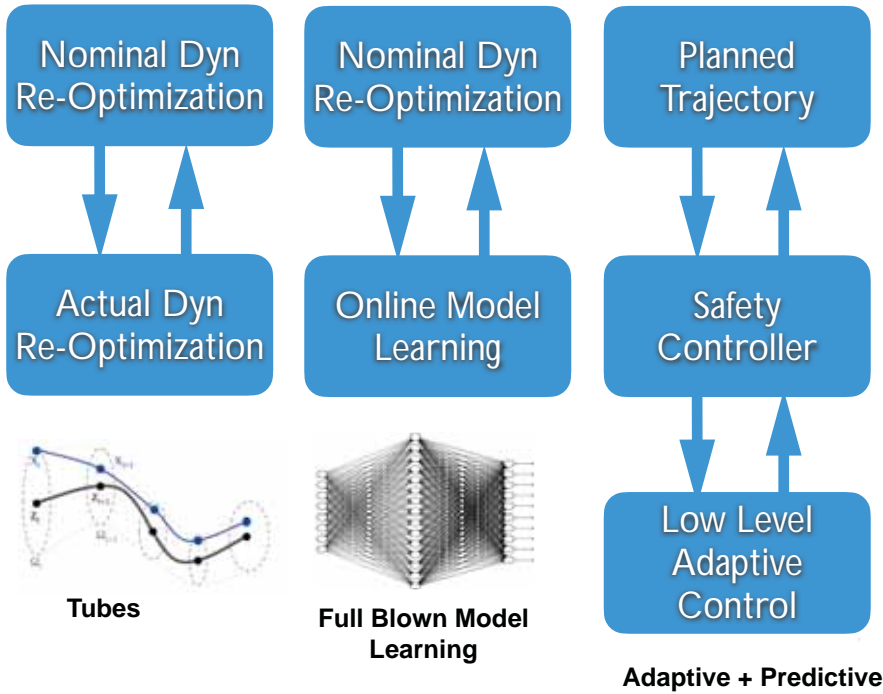
- ◆ Intro & Motivation
- ◆ Control Architectures & Uncertainty
- ◆ Control Architectures & Perception
- ◆ Conclusions and Future

What happens when uncertainty is not considered?



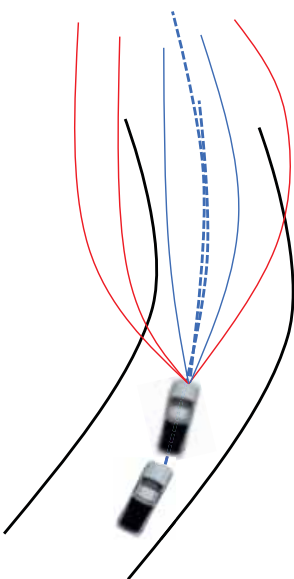
Information Processing Architectures

- ◆ How would you architect your stack?
- ◆ Where should learning be incorporated?
- ◆ What notions of robustness we have?

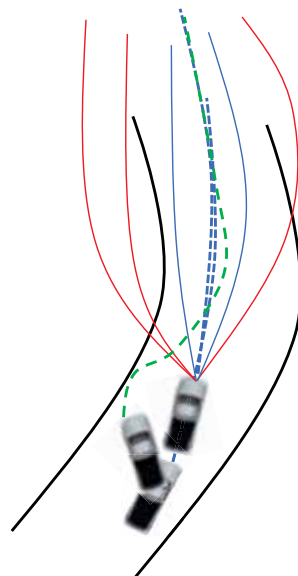


Model Predictive Path Integral (MPPI) Control

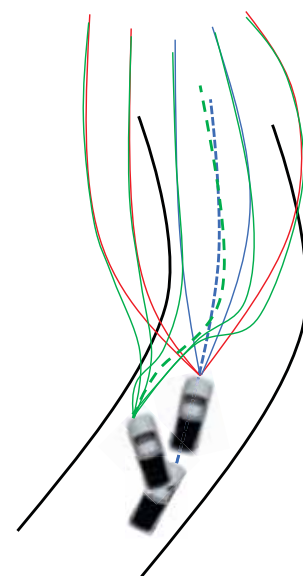
MPPI



Tube-MPPI



Robust MPPI



(-) Importance Sampler may get stuck to a local minima.

(-) Robustness issues when Large disturbances.

(-) Nominal State is chosen independent of Actual State.

(-) Importance Sampling is unaware of the underlying ancillary controller.

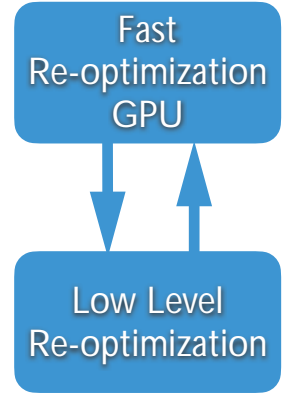
(+) Augmented Importance Sampling.

(+) Nice Trade-off between agility and robustness.

Robust MPPI



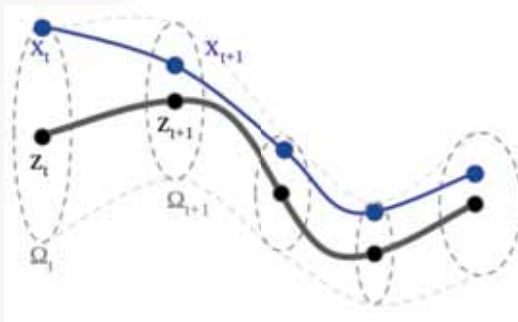
- ✓ Performance near dynamic limits
- ✓ Constraint satisfaction
- ✓ Real-Time Performance



◆ Fast re-planning on GPU on nominal dynamics/Fast Tracking on a CPU

◆ Free Energy Diff < Levels Constraint Satisfaction + Tracking/Uncertainty + Sampling Error

Learning Deep Tubes for Robust MPC



$$z_{t+1} = f_z(z_t, v_t)$$

$$\omega_{t+1} = f_\omega(\omega_t, z_t, v_t, t)$$

$$P(d(x_t, z_t) \leq \omega_t) \geq \alpha, \quad \forall t \in \mathbb{N}$$

$$\pi(x, z) : \mathbb{X} \times \mathbb{Z} \rightarrow \mathbb{U}$$

$$d(x, z) = \|P_Z(x) - z\| \in \mathbb{R}^{n_z}$$

$$\Omega_\omega(z) := \{x \in \mathbb{X} : d(x, z) \leq \omega\}$$

$$\Omega_\omega(z) := \{x \in \mathbb{X} : \|P_Z(x) - z\|_\omega \leq 1\}$$

$$\min_{v_{\cdot|t} \in \mathbb{V}} J_T(v_{\cdot|t}, z_{\cdot|t}, \omega_{\cdot|t})$$

s.t. $\forall k = 0, \dots, T$:

$$z_{k+1|t} = f_z(z_{k|t}, v_{k|t})$$

$$\omega_{k+1|t} = f_\omega^\theta(\omega_{k|t}, z_{k|t}, v_{k|t}, t)$$

$$\omega_{0|t} = d(x_t, z_{0|t})$$

$$z_{T|t} = f_z(z_{T|t}, v_{T|t})$$

$$\omega_{T|t} \geq f_\omega^\theta(\omega_{T|t}, z_{T|t}, v_{T|t}, T)$$

$$\Omega_{\omega_{k|t}}(z_{k|t}) \subseteq \mathcal{C}$$

Theorem III.1. Suppose that the MPC problem (13) is feasible at $t=0$. Then the problem is feasible for all $t > 0 \in \mathbb{N}$ and at each timestep the constraints are satisfied with probability α .

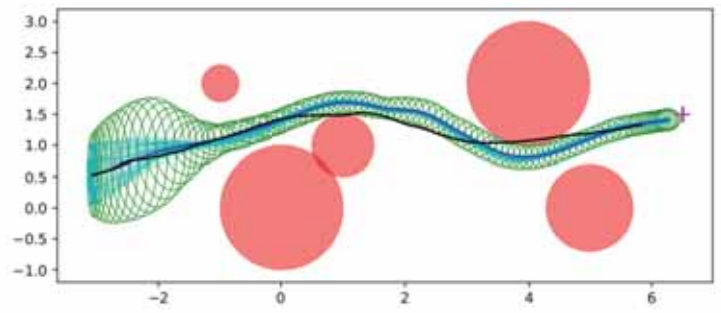
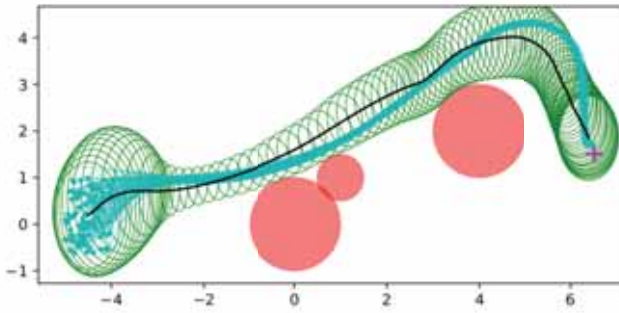
Learning Deep Tubes for Robust MPC

$$\dot{p}_x = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & -k_f \end{bmatrix} p_x + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u_x + \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} w$$

$$\dot{z}_x = \begin{bmatrix} 0 & 1 \\ 0 & -k_f^z \end{bmatrix} z_x + \begin{bmatrix} 0 \\ 1 \end{bmatrix} v_x \quad w \sim \mathcal{N}(0, \epsilon I_{2 \times 2})$$

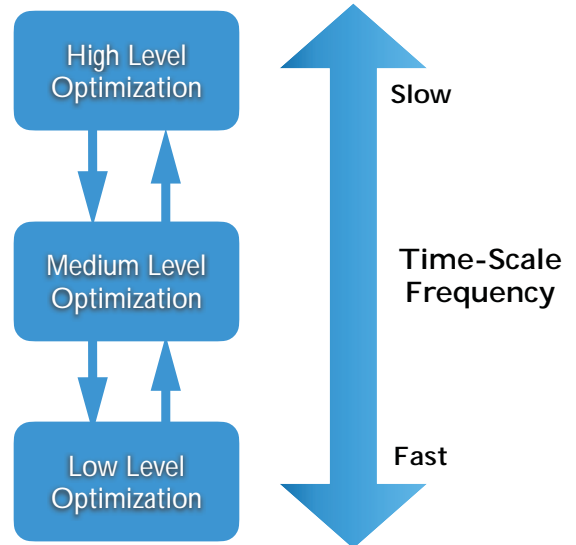
$$e_x = k_e(z_x - p_x)$$

$$\pi_x(p_x, z_x) = k_p(e_x - \dot{p}_x + \dot{z}_x) + k_d(-\ddot{p}_x)$$



Sully Miracle on the Hudson

- Airbus 320 lost both engines shortly after takeoff due to bird strike.



Courtesy: NASA Langley Aerodrome

Adaptation and Online Learning

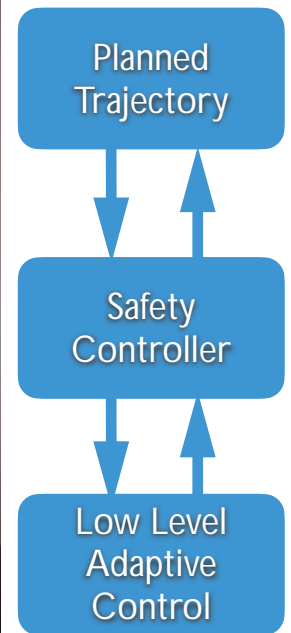
Bayesian Learning-Based Adaptive Control for Safety Critical Systems

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Ali-akbar Agha-mohammadi¹, Evangelos Theodorou¹

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²Autonomous Control and Decision Systems Lab, Georgia Institute of Technology, Atlanta, GA, USA
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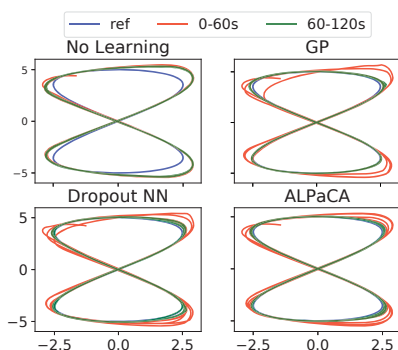
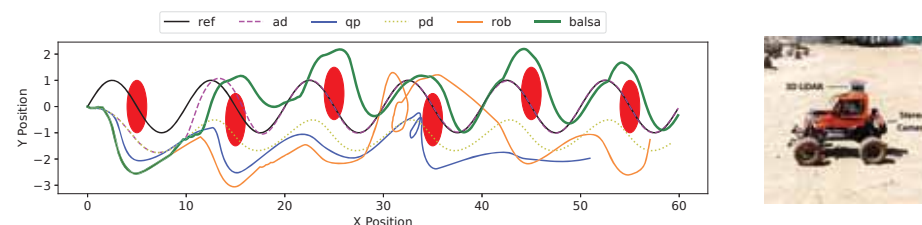

This research was partially carried out at the Jet Propulsion Laboratory, California Institute of Technology, under a contract with the National Aeronautics and Space Administration. © 2019. All Rights reserved. Government sponsorship acknowledged.



- ◆ Stochastic Control Barrier Functions
- ◆ Stochastic Control Lyapunov Functions
- ◆ Bayesian Neural Networks



How do we bring adaptation?



Algorithm 1: Bayesian Learning-based Safety and Adaptation (BALSA)

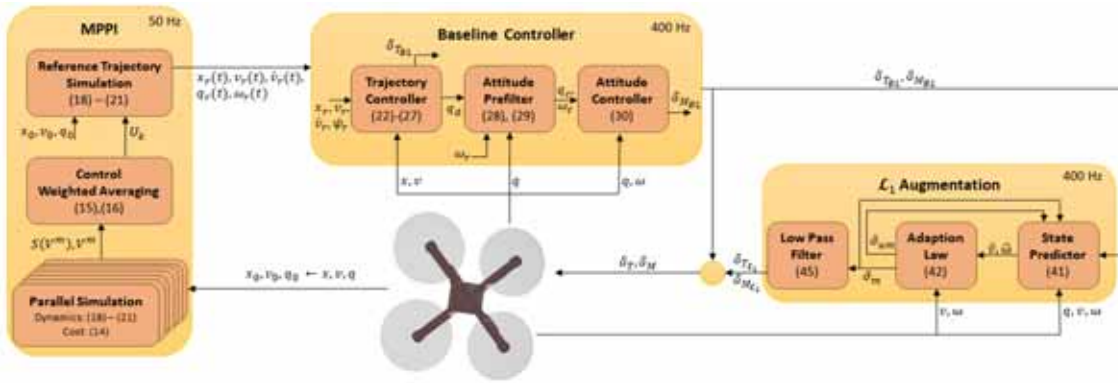
- 1 **Require:** Prior model $\hat{f}(x)$, known $g(x)$, reference trajectory x_{rm} , choice of modeling algorithm $\Delta_i(x) \sim \mathcal{N}(m_i(x), \sigma_i(x))$, dt , A , $Hu \leq b$.
- 2 **Initialize:** $i = 0$, Dataset $\mathcal{D}_0 = \emptyset$, $t = 0$, solve P
- 3 **while true do**
- 4 Obtain $\mu_{rm} = \dot{x}_{2rm}(t)$ and compute μ_{pd}
- 5 Compute model error and uncertainty $\mu_{ad} = m_i(x(t))$, and $\sigma_i(x(t))$
- 6 $\mu_{qp} \leftarrow$ Solve QP (17)
- 7 Set $u(t) = g(x)^{-1}(\mu_{rm} + \mu_{pd} + \mu_{qp} - \mu_{ad} - \hat{f}(x))$
- 8 Apply control $u(t)$ to system.
- 9 Step forward in time $t \leftarrow t + dt$.
- 10 Append new data point to database:
- 11 $\bar{X}_t = [x(t)]$, $\bar{Y}_t = (x_2(t+dt) - x_2(t))/dt - (\hat{f}(x(t)) + g(x(t))u(t))$.
- 12 $\mathcal{D}_i \leftarrow \mathcal{D}_i \cup \{\bar{X}_t, \bar{Y}_t\}$
- 13 **if updateModel then**
- 14 Update model $\Delta_i(x, \mu)$ with database \mathcal{D}_i
- 15 $\mathcal{D}_{i+1} \leftarrow \mathcal{D}_i$, $i \leftarrow i + 1$



- ◆ Stochastic Control Barrier Functions
- ◆ Stochastic Control Lyapunov Functions
- ◆ Bayesian Neural Networks



Adaptation and Online Learning

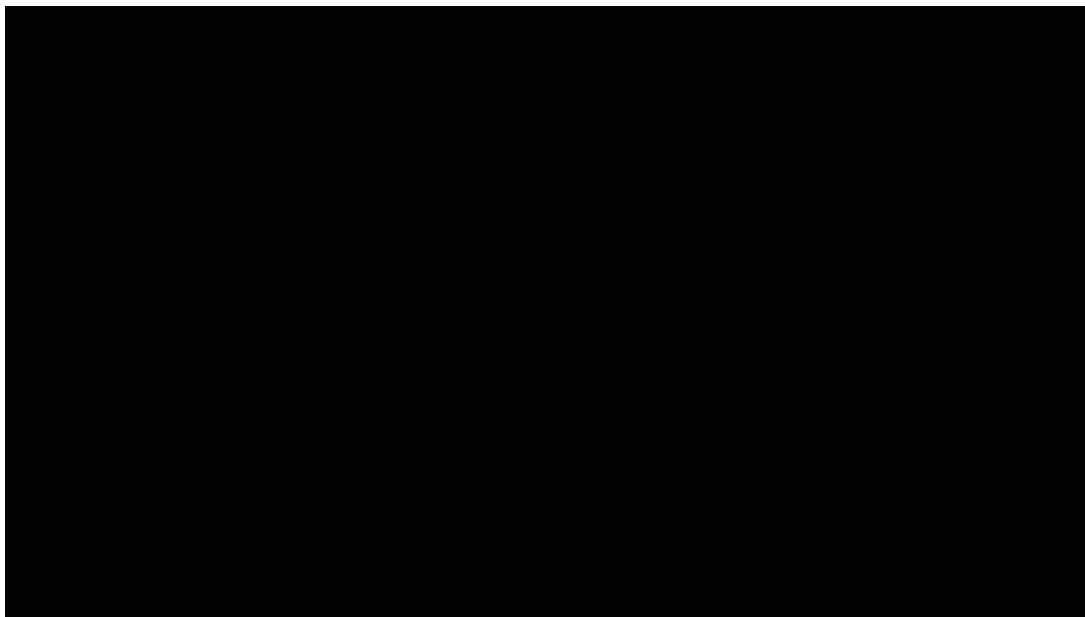


Case	\mathcal{L}_1 off	\mathcal{L}_1 on
1)	✓	✓
2)	✗	✓
3)	✓	✓
4)	✗	✓
5)	✗	✓

- 1) known dynamics model (since drag is not modeled in the nominal dynamics, some drag compensation is expected with \mathcal{L}_1 augmentation);
- 2) mass increase by 50%;
- 3) moment of inertia increase by 100% in all axes;
- 4) constant nose-up pitching moment disturbance of 0.1 Nm (equivalent to center of gravity offset);
- 5) reduction in motor thrust control power by 40% (reduction in both \bar{T}_{δ_T} and \bar{M}_{δ_M}).



Adaptation and Online Learning



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Case	\mathcal{L}_1 off	\mathcal{L}_1 on
1)	✓	✓
2)	✗	✓
3)	✓	✓
4)	✗	✓
5)	✗	✓

Adaptation and Online Learning

System ID Distribution: $\mathbf{x} \sim \mathcal{P}_{ID}(\mathcal{X})$

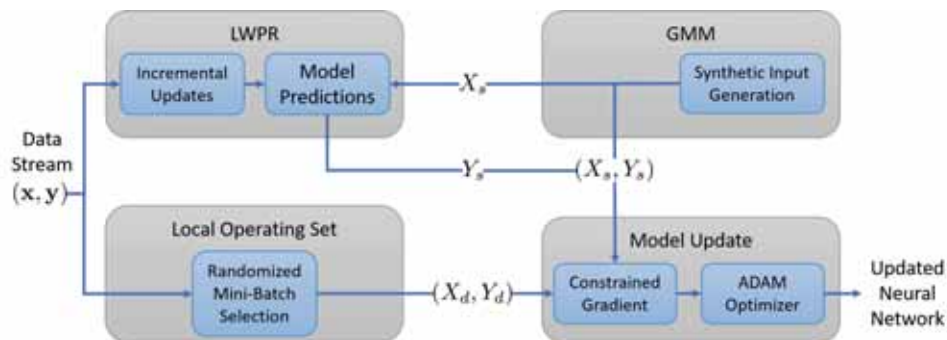
Local Distribution: $\mathbf{x} \sim \mathcal{P}_L(\mathcal{X})$

Update Scheme: $\theta_{i+1} = \theta_i - \gamma G_L(\theta_i)$ \longrightarrow $\theta_{i+1} = \theta_i - \gamma(G_L(\theta_i) + G_{ID}(\theta_i))$

Proposed Scheme: $\theta_{i+1} = \theta_i - \gamma(\alpha G_L(\theta_i) + G_{ID}(\theta_i))$

$$\alpha = \max_{a \in [0,1]} \text{ s.t. } \langle aG_L(\theta_i) + G_{ID}(\theta_i), G_{ID}(\theta_i) \rangle \geq 0$$

LWPR: $y = \sum_{i=1}^L w_i \cdot f_i(\mathbf{x} - \mathbf{c}_i), \quad w_i = \frac{\exp(-\frac{1}{2}(\mathbf{x} - \mathbf{c}_i)^T D_i (\mathbf{x} - \mathbf{c}_i))}{\sum_{j=1}^L \exp(-\frac{1}{2}(\mathbf{x} - \mathbf{c}_j)^T D_j (\mathbf{x} - \mathbf{c}_j))}$



G. Williams et al, arXiv:1905.05162, Submitted

Adaptive Model Predictive Control

Computation \longrightarrow

	Size	FLOPs/Prediction
LWPR	5,645 (Receptive Fields)	> 141, 125
Neural Network	1,412 (Weights and Biases)	2, 688

Performance \longrightarrow

	Base	SGD	LW-PR ²	LWPR
Roll Rate	0.01	0.01	0.01	0.01
Long. Acc.	2.73	2.28	2.30	2.06
Lat. Acc.	1.71	1.29	1.24	1.28
Head. Acc.	8.28	4.48	4.87	4.54
Total MSE	3.18	2.10	2.11	1.97
Active MSE	N/A	N/A	2.54	N/A

Muddy-Driving on 1/5 Scale Vehicle

Section V-B

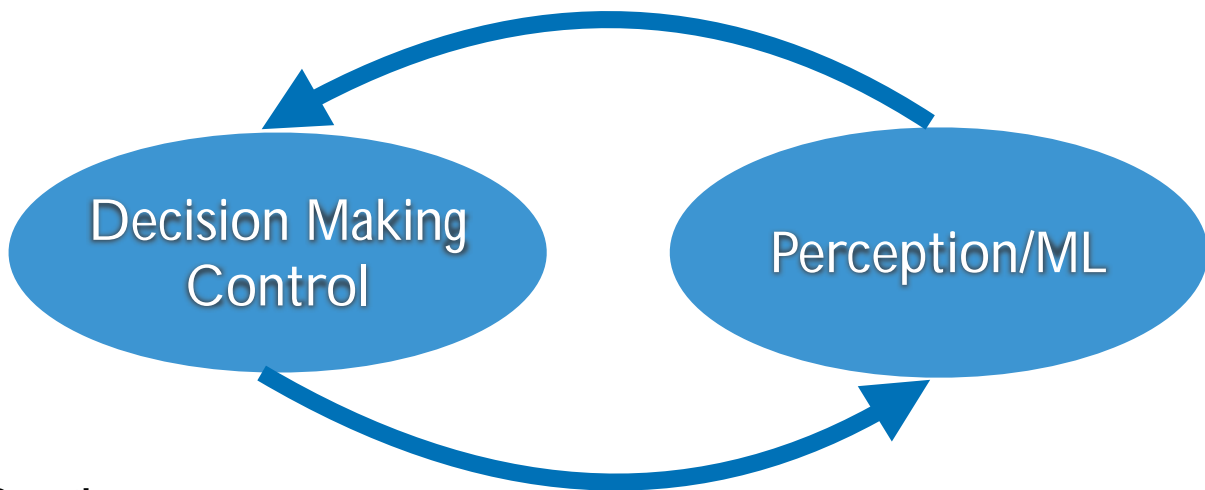
Outline

- ◆ Motivation & Intro
- ◆ Control Architectures & Uncertainty
- ◆ Control Architectures & Perception
- ◆ Conclusion and Future

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Information Processing Architecture (IPA) for Perceptual control



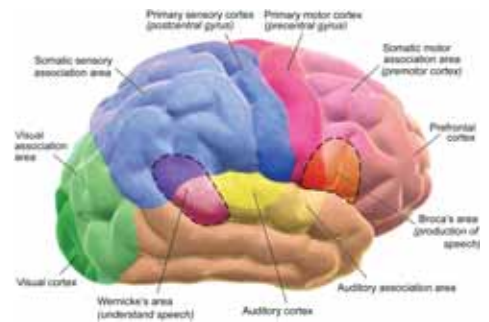
Questions:

What is the optimal **IPA** for perceptual control?

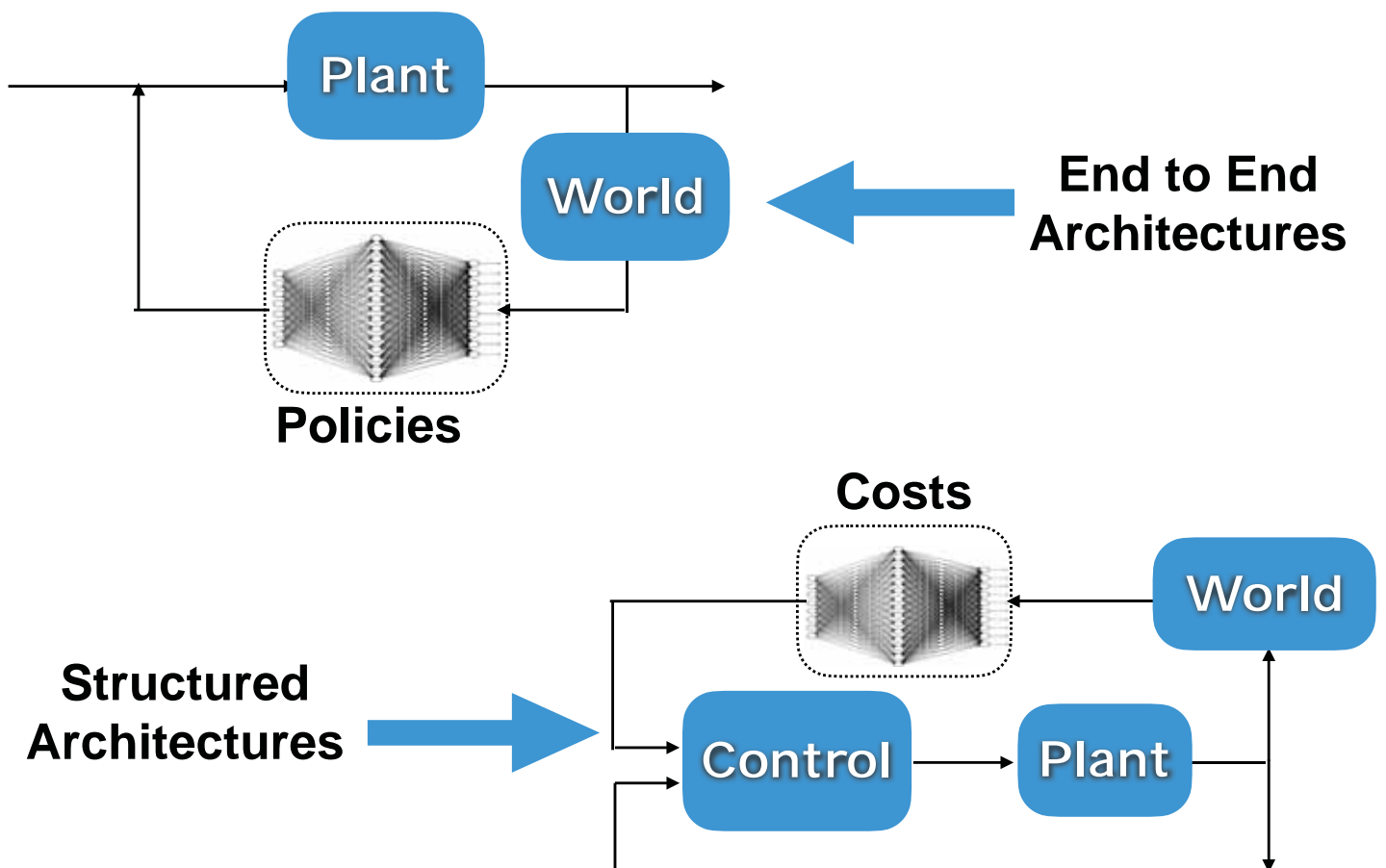
Is the design of **IPA** imposed by the nature of the data?

Do we have any priors for designing **IPAs**?

How important is the structure of **IPAs** for **safety** in AI?



Information Processing Architectures : IPA



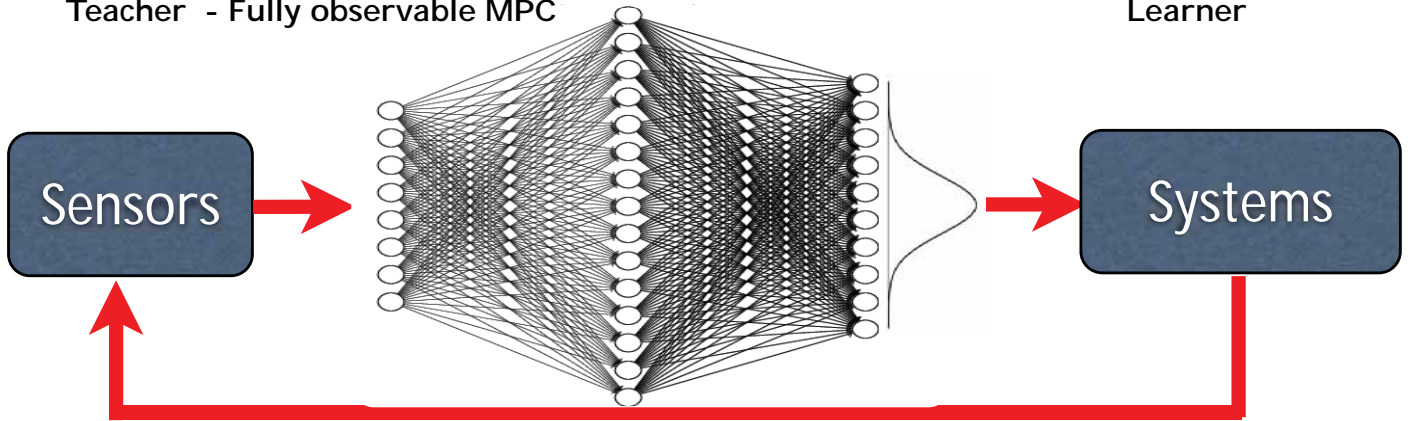
IPA-I



Teacher - Fully observable MPC

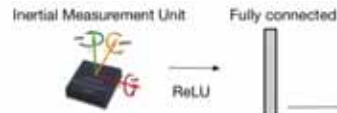


Learner



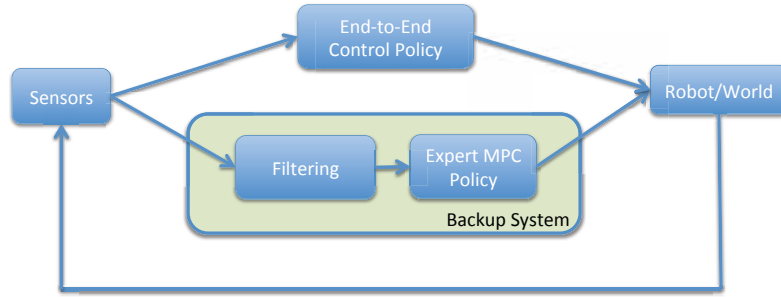
Y. Pan et al RSS 2018.

IPA-I



Y. Pan et al RSS 2018.

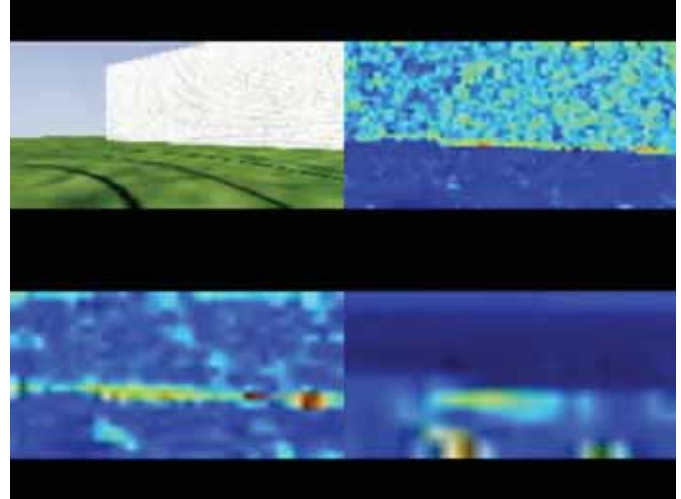
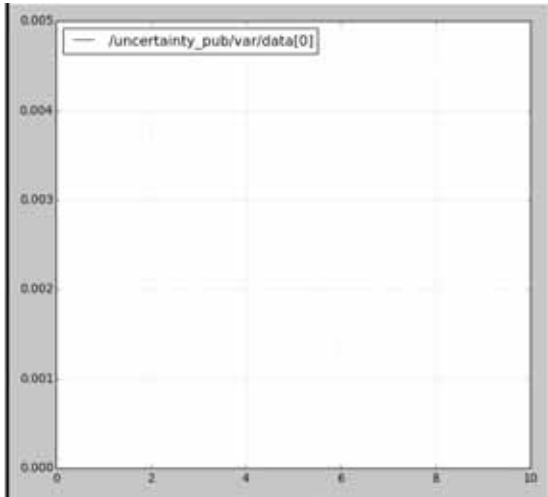
IPA-I & Uncertainty Quantification



Types of Uncertainty in ML Models

Aleatoric - Incomplete data

Epistemic - Incomplete knowledge of the environment.

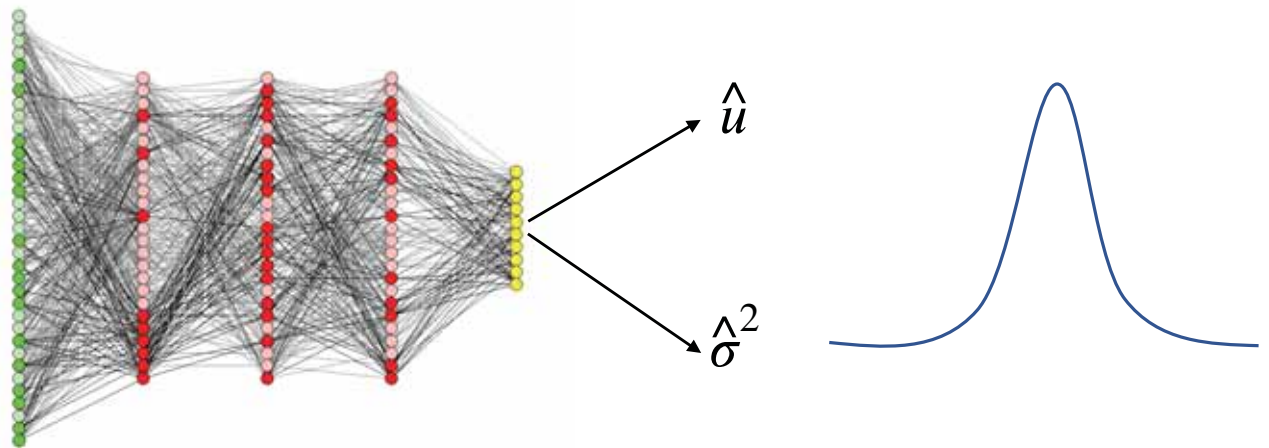


K. Lee et al ICRA 2019.

IPA-I & Uncertainty Quantification

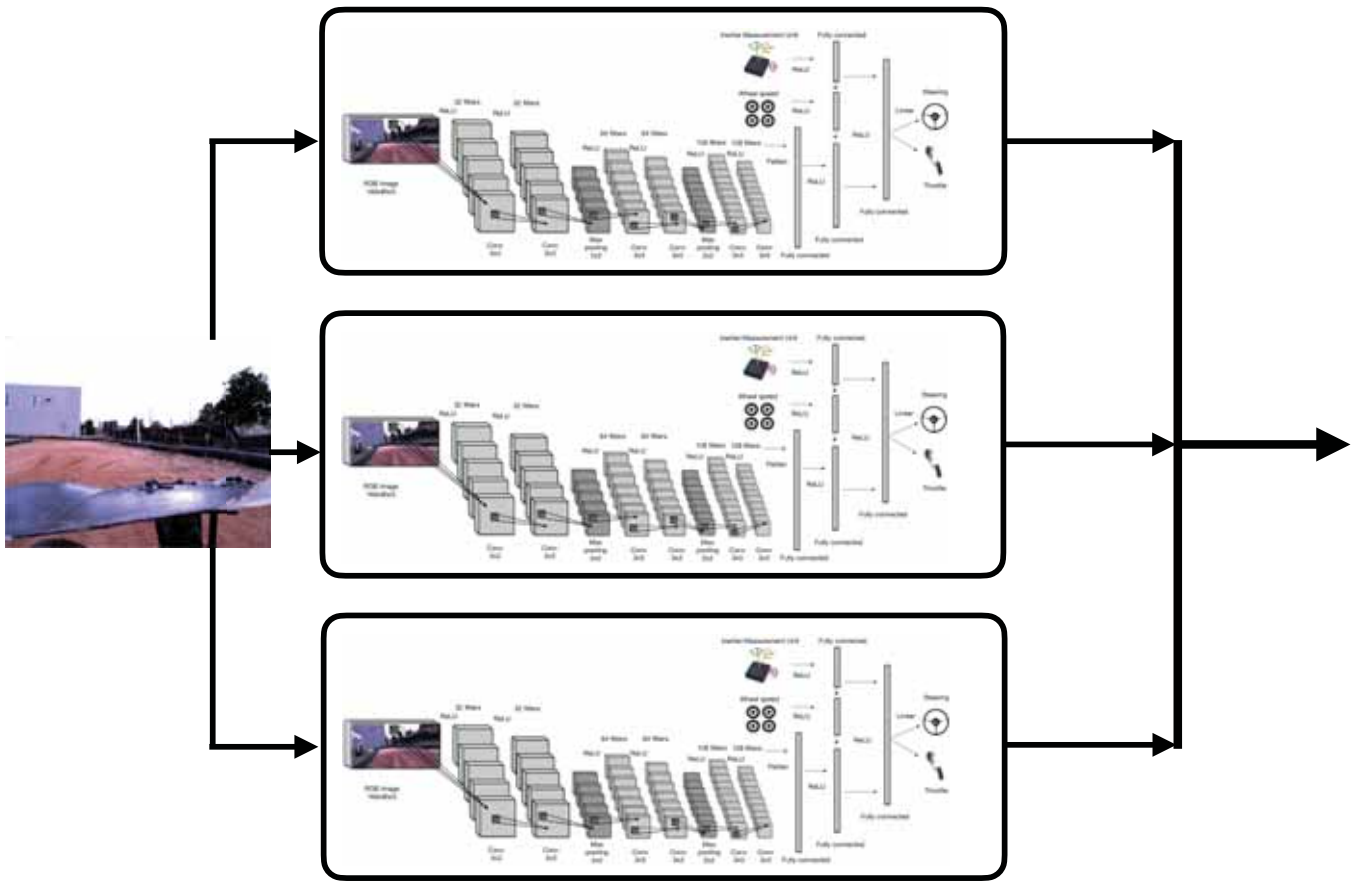
At Training Time Minimize the Loss: $\mathcal{L}(\pi) = \frac{1}{2\hat{\sigma}^2} \|u^* - \hat{u}\|^2 + \frac{1}{2} \log(\hat{\sigma}^2)$

At Test Time Sample the structure of the Network:

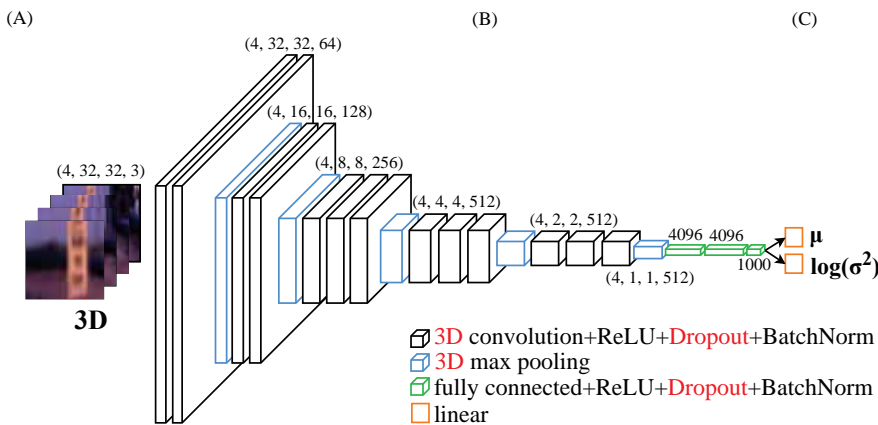
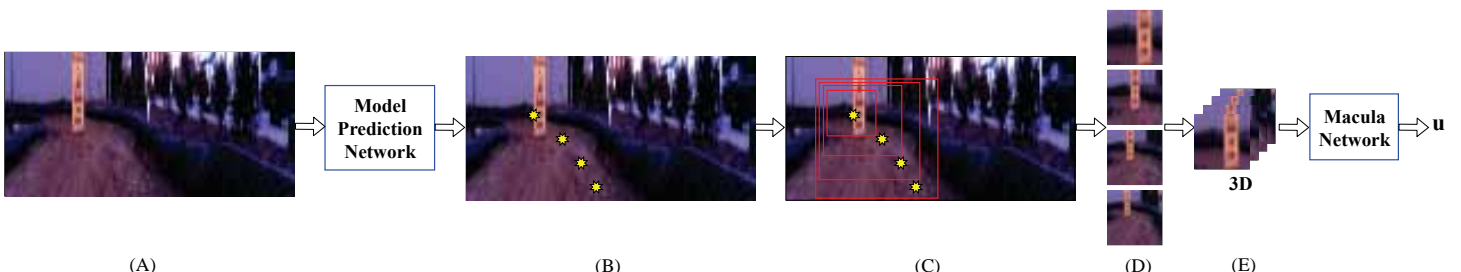
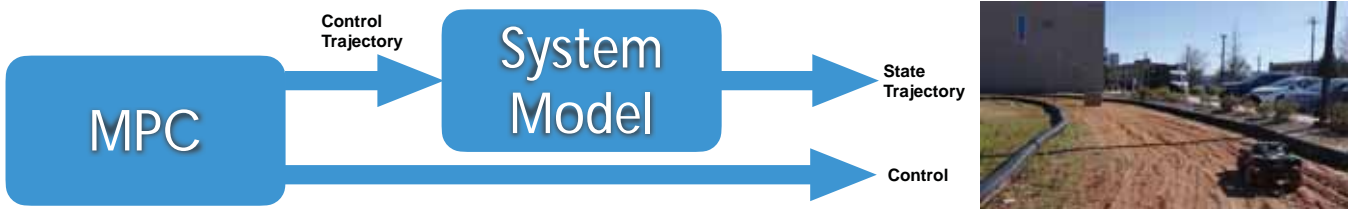


Total Uncertainty: $\sigma_i^2 = Var(u_i) \approx \underbrace{\frac{1}{K} \sum_{k=1}^K \hat{u}_{ik}^2 - \left(\frac{1}{K} \sum_{k=1}^K \hat{u}_{ik} \right)^2}_{epistemic} + \underbrace{\frac{1}{K} \sum_{k=1}^K \hat{\sigma}_{ik}^2}_{aleatoric}$

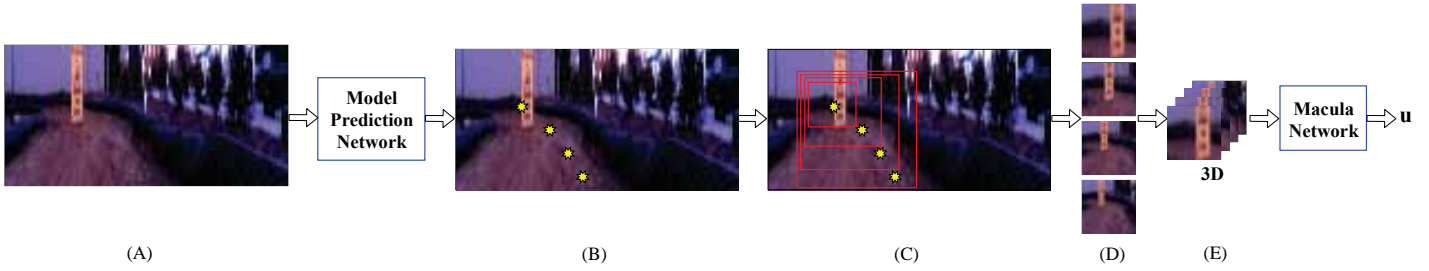
Uncertainty Quantification & Redundancy











IPA-II: The Macula-Net

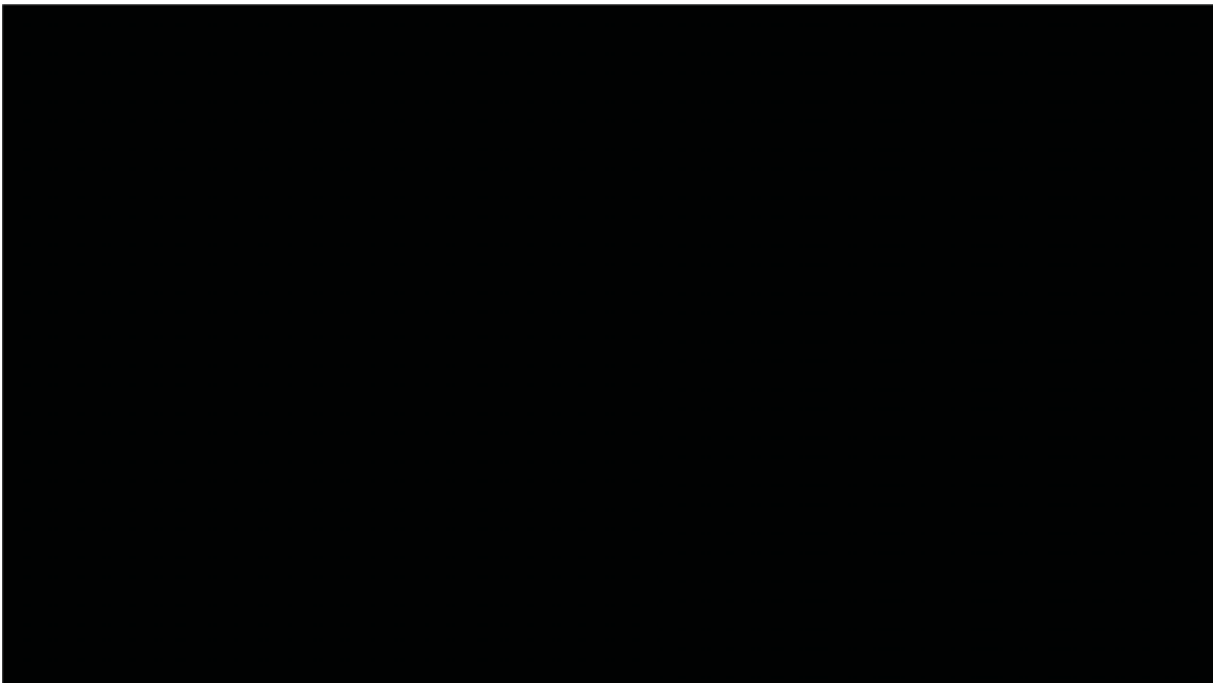
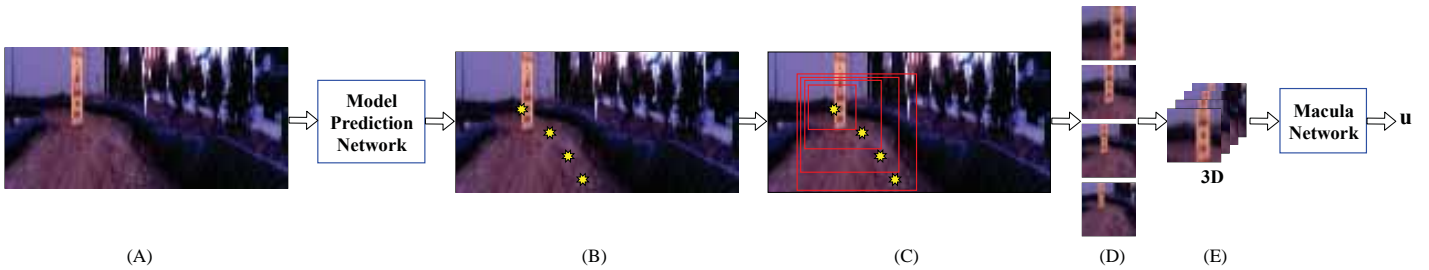


IPA-II: The Macula-Net

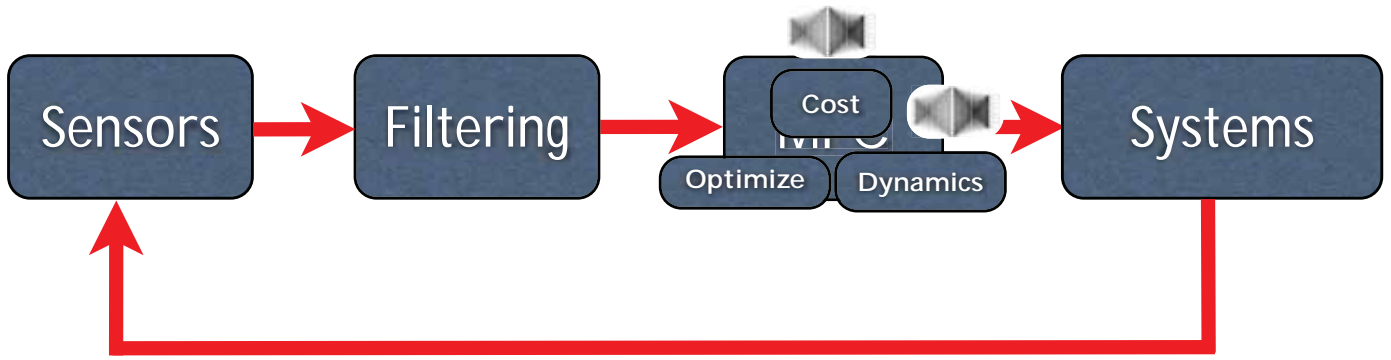
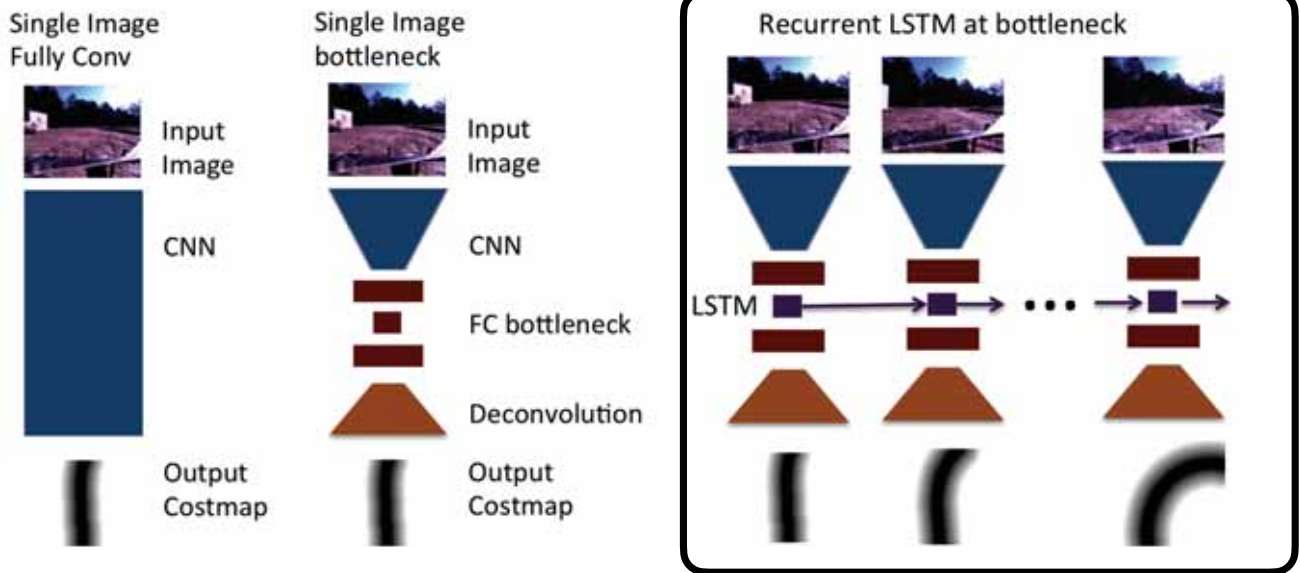


New Objects	DropoutVGG [9]	PAPC [Ours]
	Min: 0.37 m Avg: 0.39 m Max: 0.42 m	Min: 4.28 m Avg: 6.87 m Max: 9.22 m
	Min: 2.20 m Avg: 2.54 m Max: 2.86 m	Min: 4.81 m Avg: 5.48 m Max: 6.25 m
	Min: 0.00 m Avg: 0.00 m Max: 0.00 m	Min: 6.80 m Avg: 7.25 m Max: 7.83 m
	Min: 2.12 m Avg: 2.25 m Max: 2.44 m	Min: 7.62 m Avg: 6.87 m Max: 8.33 m
	Min: 1.28 m Avg: 2.06 m Max: 2.44 m	Min: 6.55 m Avg: 7.51 m Max: 8.17 m
	Min: 0.00 m Avg: 0.63 m Max: 2.51 m	Min: 10.58 m Avg: 11.28 m Max: 14.96 m
	Min: 0.00 m Avg: 0.26 m Max: 1.29 m	Min: 6.91 m Avg: 12.55 m Max: 14.63 m
	Min: 0.00 m Avg: 0.67 m Max: 4.11 m	Min: 6.17 m Avg: 10.09 m Max: 13.25 m

IPA-II



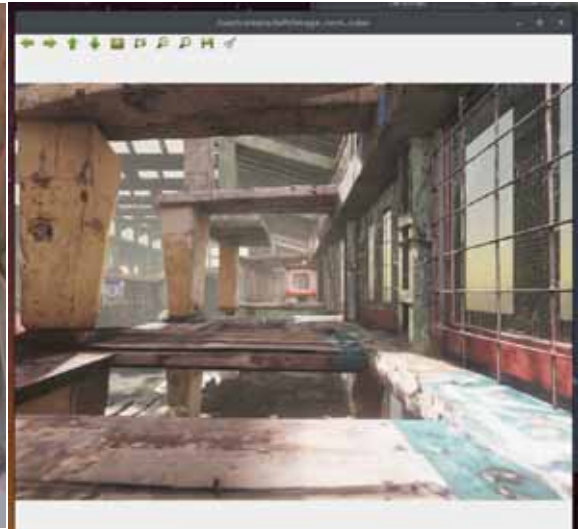
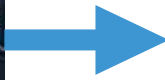
IPA-III



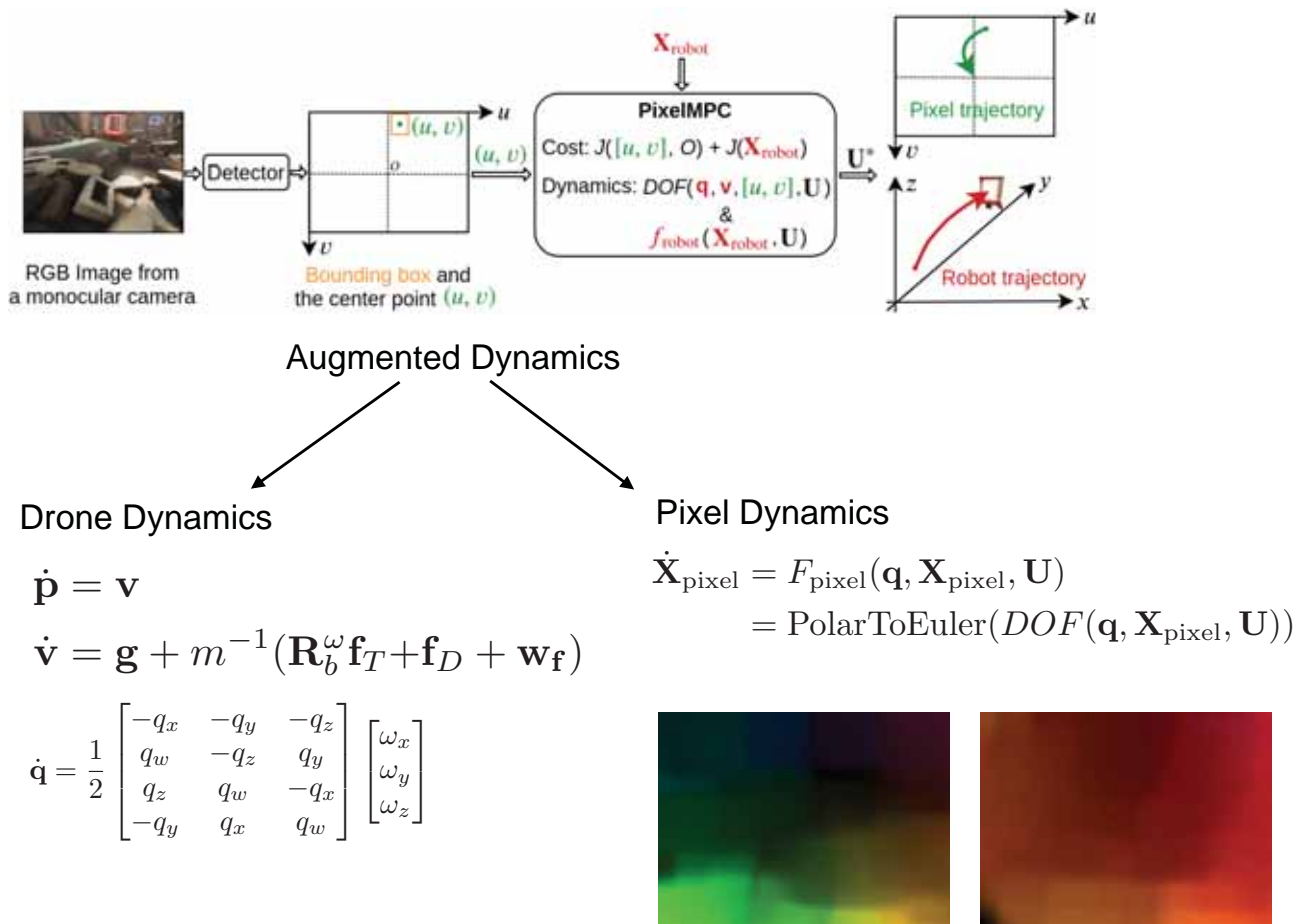
IPA-III



AI in Aerospace Systems



IPA-IV: PixelMPC



IPA-IV: PixelMPC



Outline

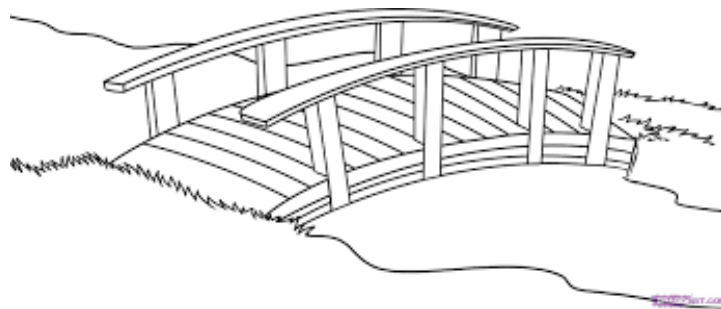
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Decision Making Architectures

Partial Differential Equations



Stochastic Differential Equations

Deep Neural Network Architectures

Stochastic Optimal Control



Forward/Backward Stochastic Differential Equations (FBSDEs)

Perceptual Decision Making



Risk Measures and Stochastic Differential Games

Perceptual Decision Making



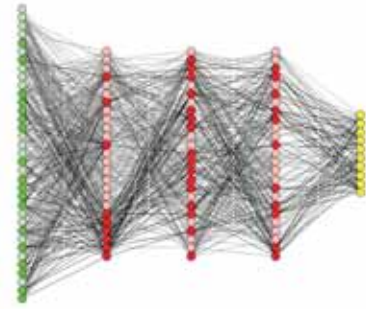
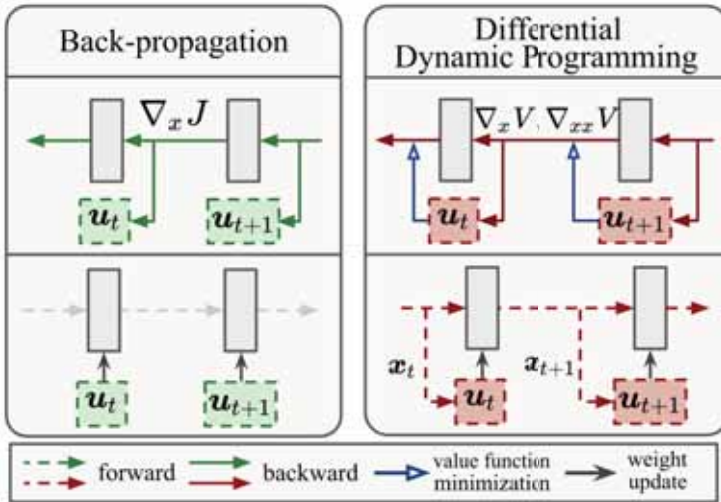
Control Barrier Functions & Barrier Certificates

Perceptual Decision Making



Adaptive Control & Contraction Theory

Safety & Deep Learning Theory



Optimal Control

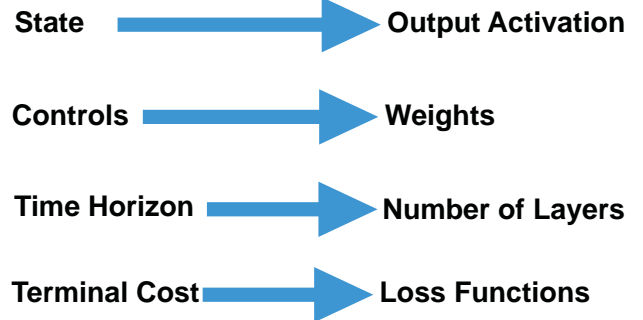
Deep Learning

Cost Function

$$\min_{\mathbf{u}} J(\bar{\mathbf{u}}; \mathbf{x}_0) = \min_{\mathbf{u}} \left[\phi(\mathbf{x}_T) + \sum_{t=0}^{T-1} \ell_t(\mathbf{x}_t, \mathbf{u}_t) \right]$$

Dynamics

$$\mathbf{x}_{t+1} = f_t(\mathbf{x}_t, \mathbf{u}_t)$$



Autonomous Control and Decision Systems Lab

Students:

Collaborators:



Jim Regh - Georgia Tech

Naira Hovakimyan - UIUC

Ali-akbar Agha-mohammadi
JPL - NASA



Vertical Lift Research
Center of Excellence

