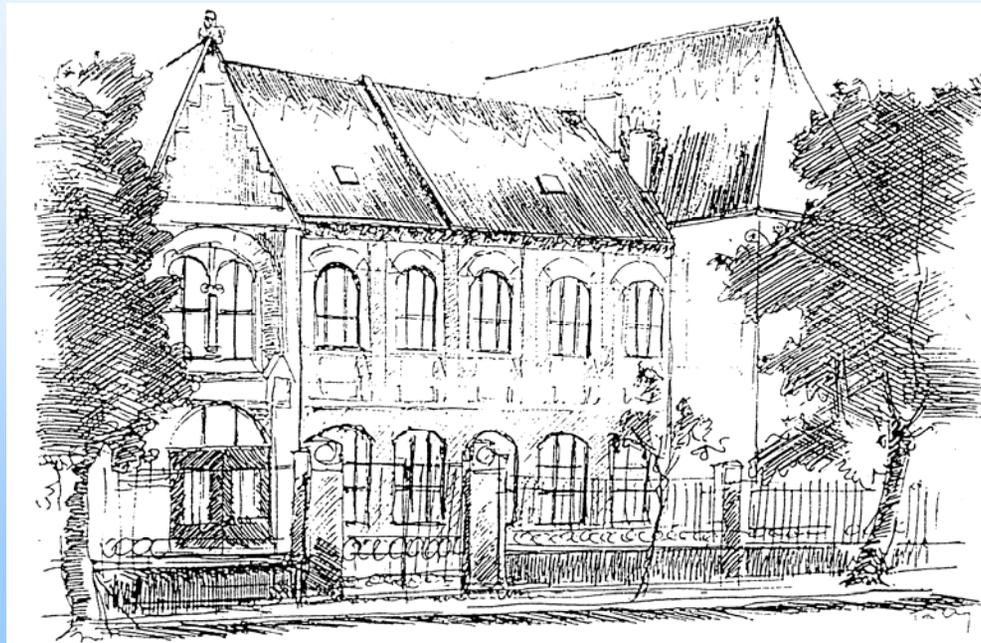


How delay equations arise in Engineering?

Gábor Stépán

Department of Applied Mechanics

Budapest University of Technology and Economics



Contents

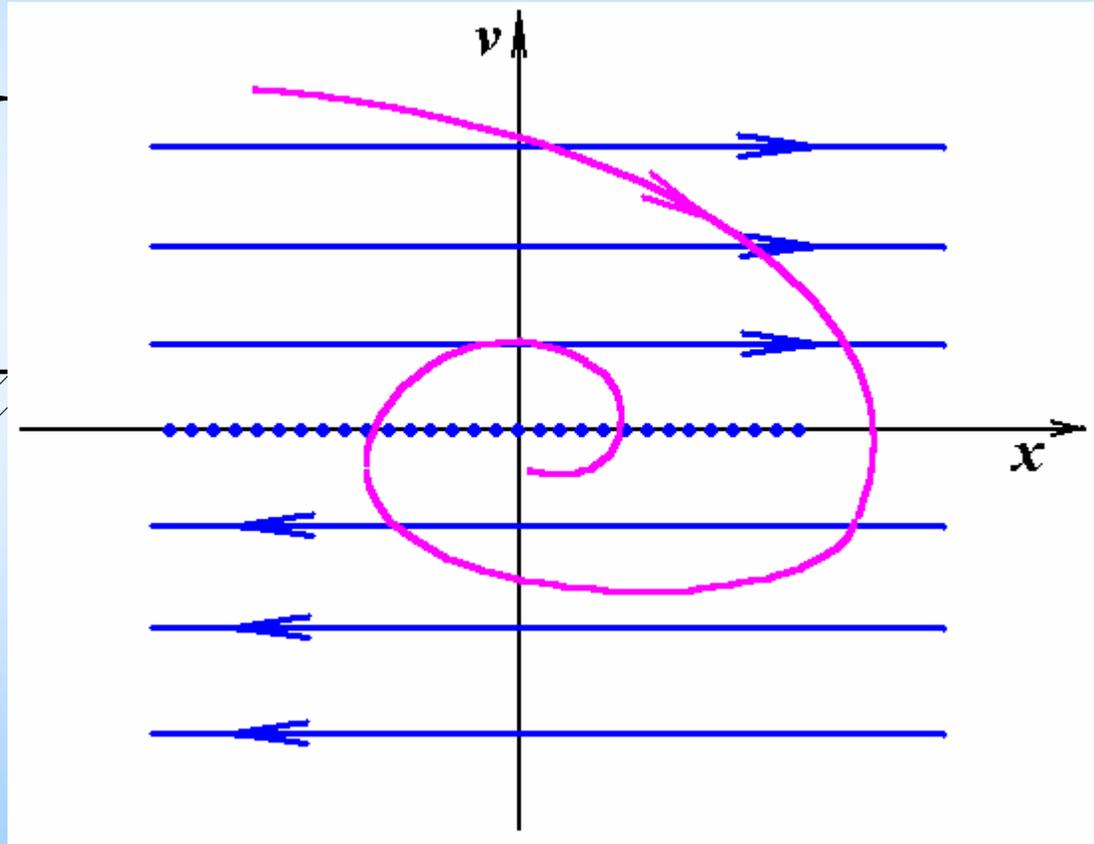
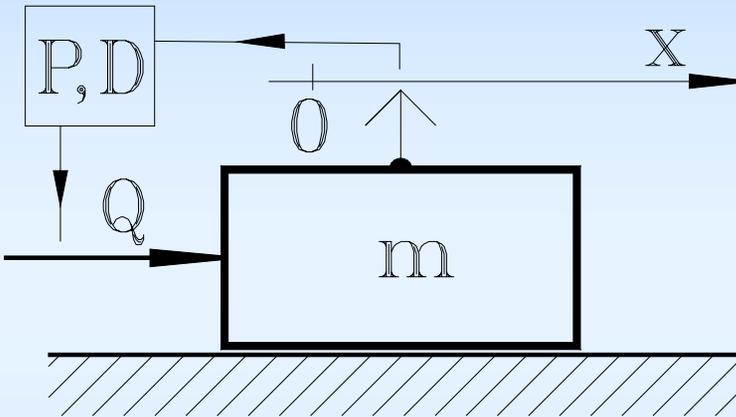
Answer: Delay equations arise in Engineering...

... by the information system (of control), and by the contact of bodies.

- Linear stability & subcritical Hopf bifurcations
- **Robotic position and force control**
- Balancing – human and robotic
- Contact problems
- Shimmying wheels (of trucks and motorcycles)
- Machine tool vibrations

Position control

1 DoF models $\Rightarrow x$



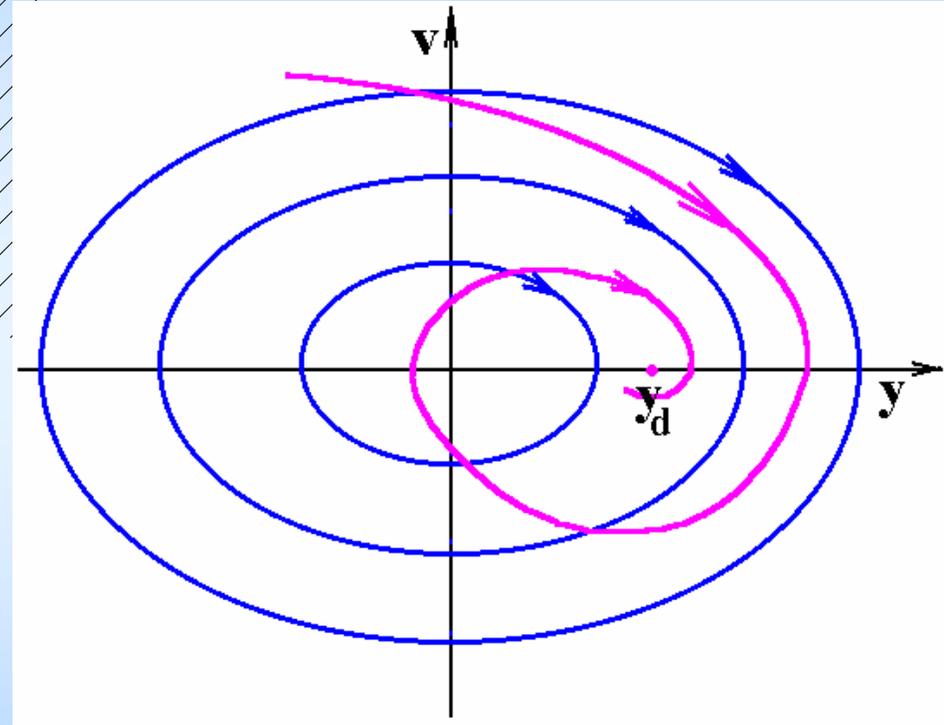
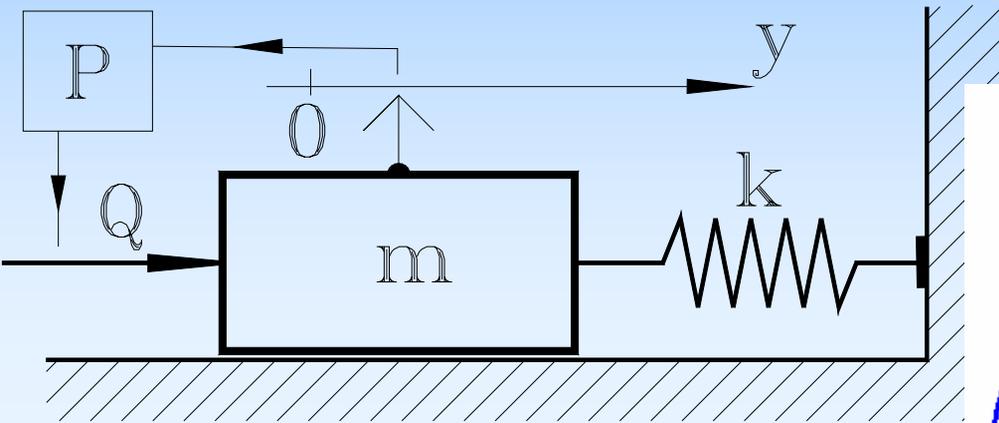
Blue trajectories:

$$Q = 0$$

Pink trajectories:

$$Q = -Px - D\dot{x}$$

Force control



Desired contact force:

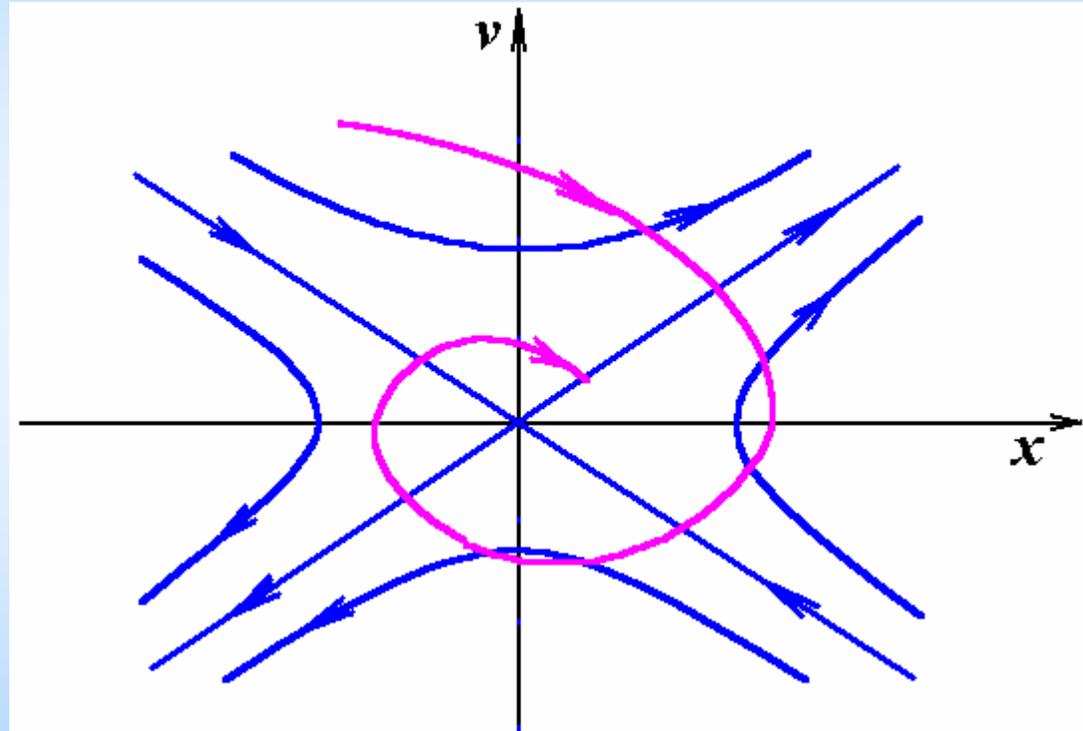
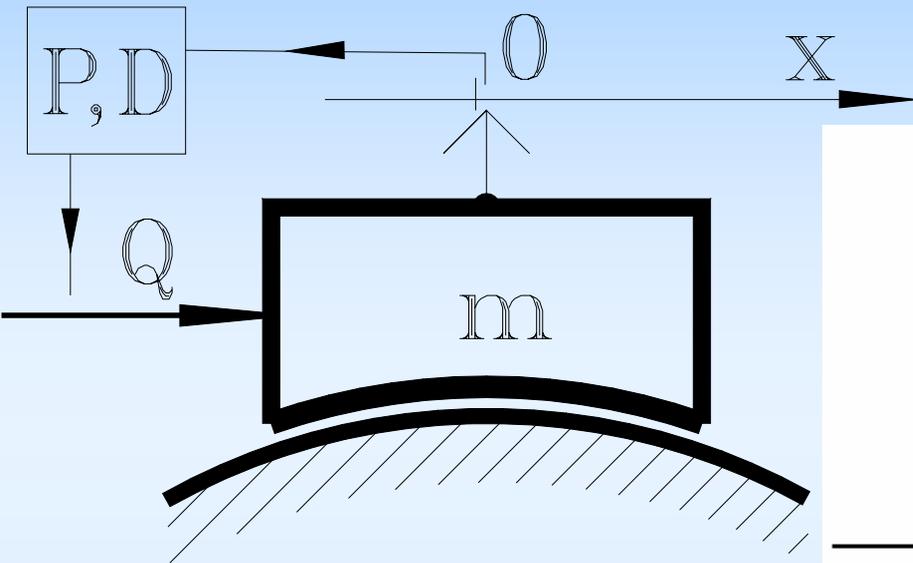
$$F_d = ky_d ;$$

Sensed force:

$$F_s = ky$$

Control force: $Q = -P(F_d - F_s) - D\dot{F}_s + F_s$ or d

Stabilization (balancing)



Control force:

$$Q = -Px - D\dot{x}$$

Special case of force control: with $k < 0$

Modeling digital control

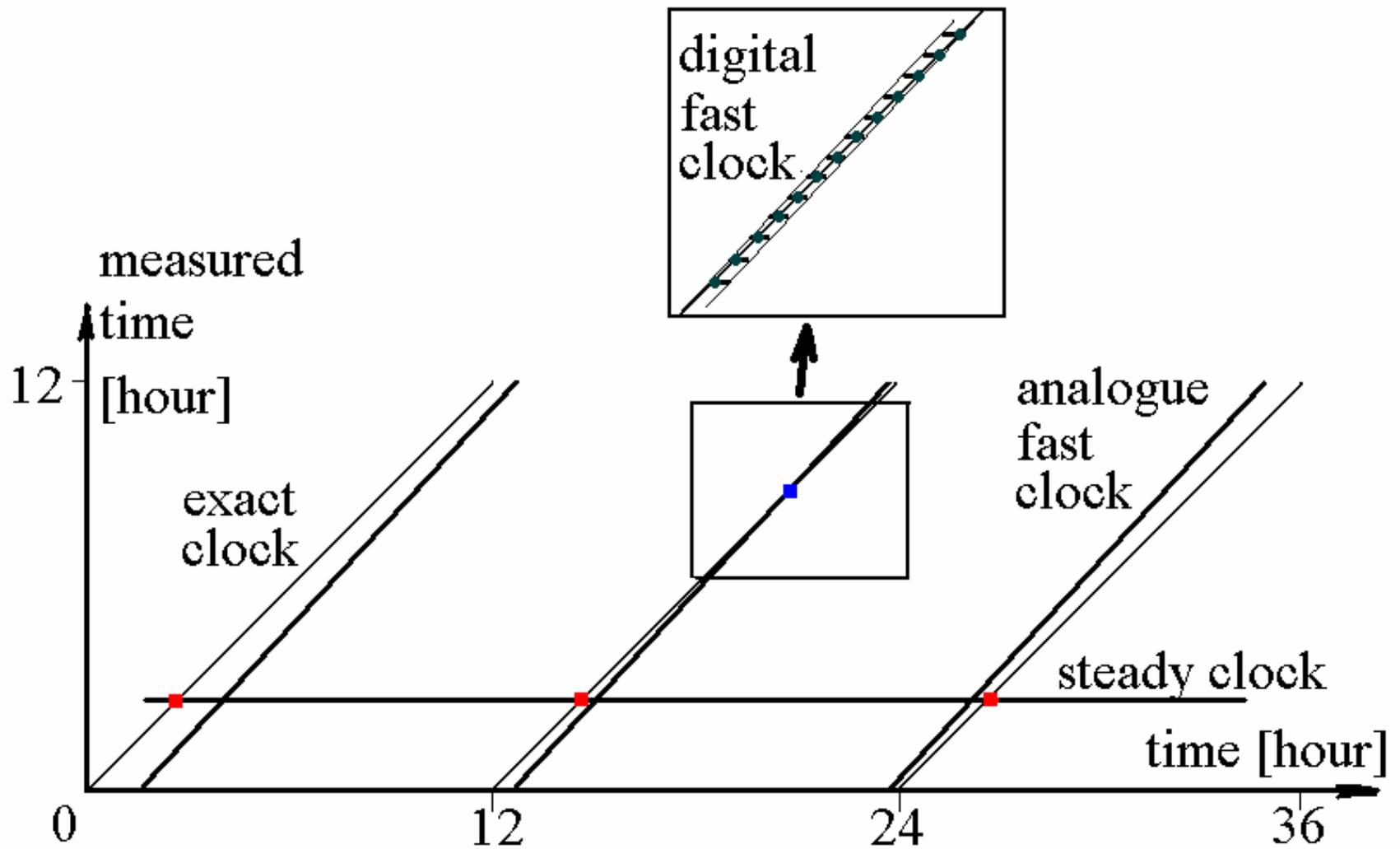
Special cases of force control:

- position control with zero stiffness ($k = 0$)
- stabilization with negative stiffness ($k < 0$)

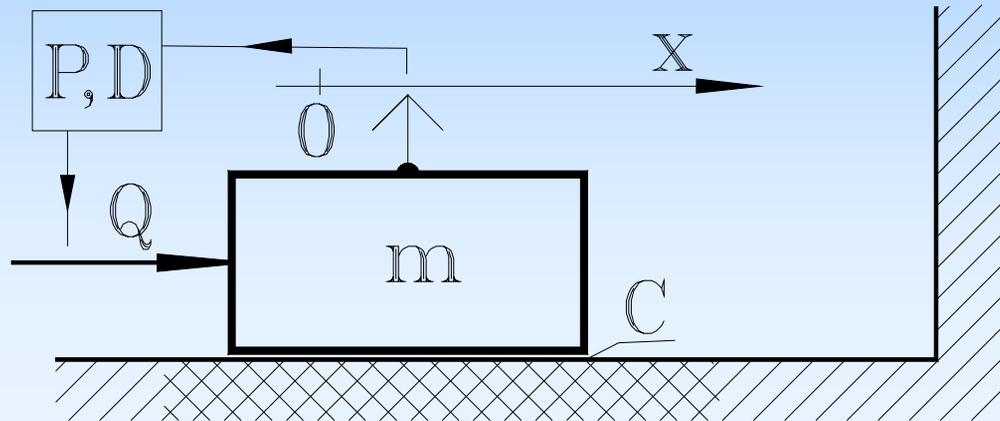
Digital effects:

- quantization in time: *sampling* – **linear**
- quantization in space: *round-off* errors
at ADA converters
– **non-linear**

Alice's Adventures in Wonderland



Digital position control



Equation of motion

$$m\ddot{x}(t) + D\dot{x}(t) + Px(t) = -C \operatorname{sgn} \dot{x}(t)$$

Position error: $\Delta = C / P$

Stability $\Leftrightarrow P > 0, D > 0$

Modeling sampling

Time delay τ and
zero-order-holder
Dimensionless time

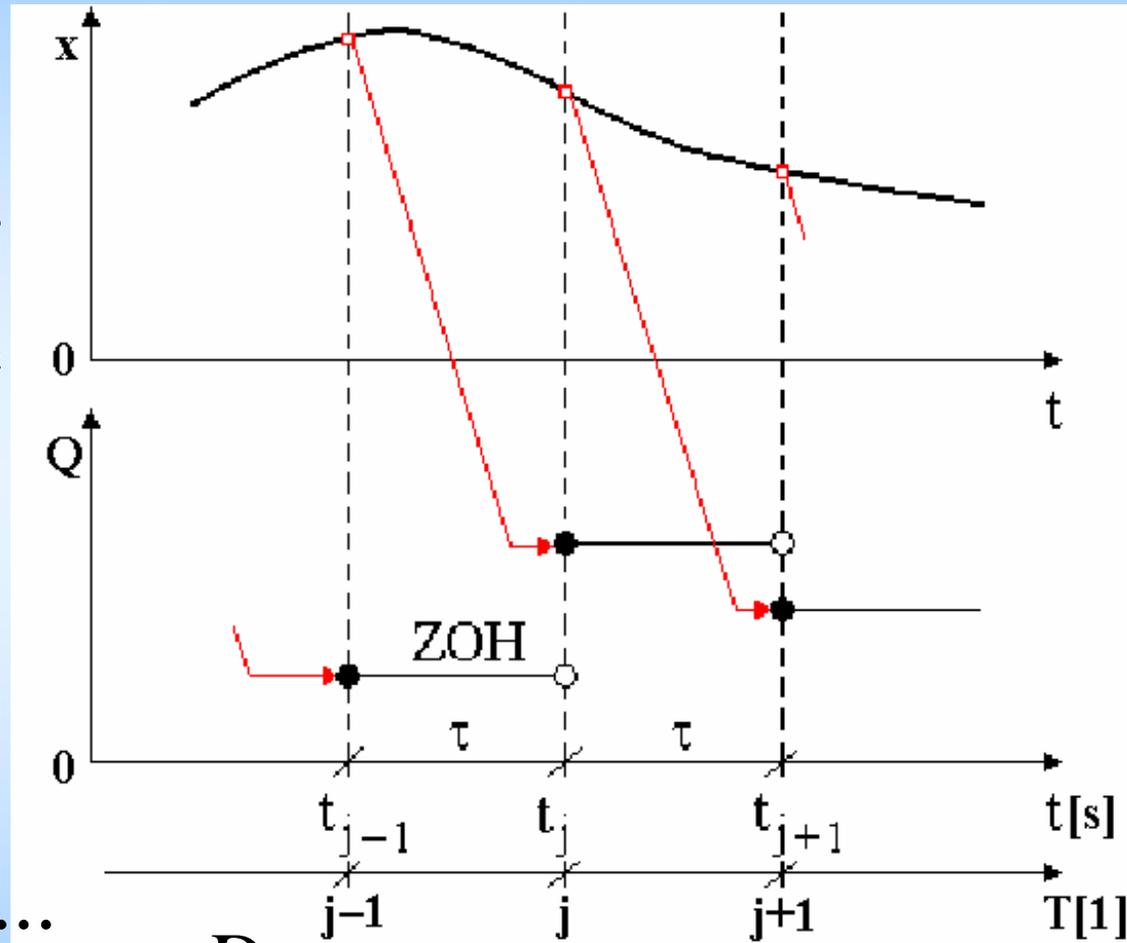
$$T = t / \tau$$

Equation of motion

$$\frac{m}{\tau^2} x''(T) = Q(T)$$

where for $j = 1, 2, \dots$

$$Q(T) \equiv -Px(j-1) - \frac{D}{\tau} x'(j-1), T \in [j, j+1)$$



Stability of digital position control

$$x''(T) \equiv \underbrace{-px(j-1) - dx'(j-1)}_{=: a_j}, \quad T \in [j, j+1)$$

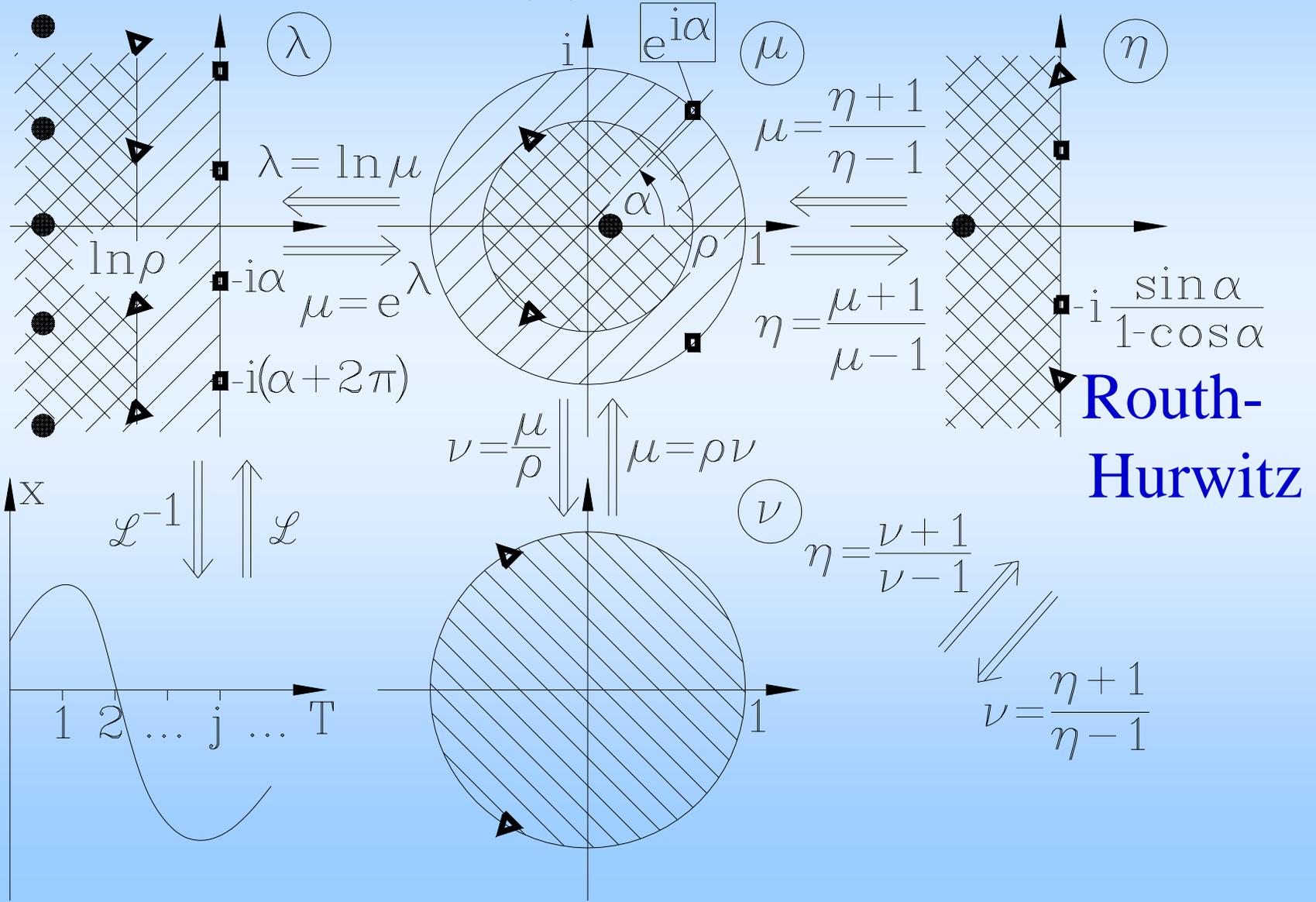
$$x(T) = x(j) + x'(j)(T - j) + \frac{1}{2} a_j (T - j)^2$$

$$x'(T) = x'(j) + a_j (T - j), \quad T \in [j, j+1)$$

$$\mathbf{z}^j := \begin{pmatrix} x(j) \\ x'(j) \\ a_j \end{pmatrix} \Rightarrow \mathbf{z}^{j+1} = \mathbf{A} \mathbf{z}^j, \quad \mathbf{A} = \begin{pmatrix} 1 & 1 & \frac{1}{2} \\ 0 & 1 & 1 \\ -p & -d & 0 \end{pmatrix}$$

$$\det(\mu \mathbf{I} - \mathbf{A}) = \mu^3 - 2\mu^2 + (1 + d + \frac{1}{2} p)\mu + (\frac{1}{2} p - d) = 0$$

Checking $|\mu_{1,2,3}| < 1$ algebraically



Stability chart

$$\operatorname{Re} \eta_{1,2,3} < 0$$

$$p\eta^3 + 2(d-p)\eta^2 + (4-4d+p)\eta + 2(2+d) = 0$$

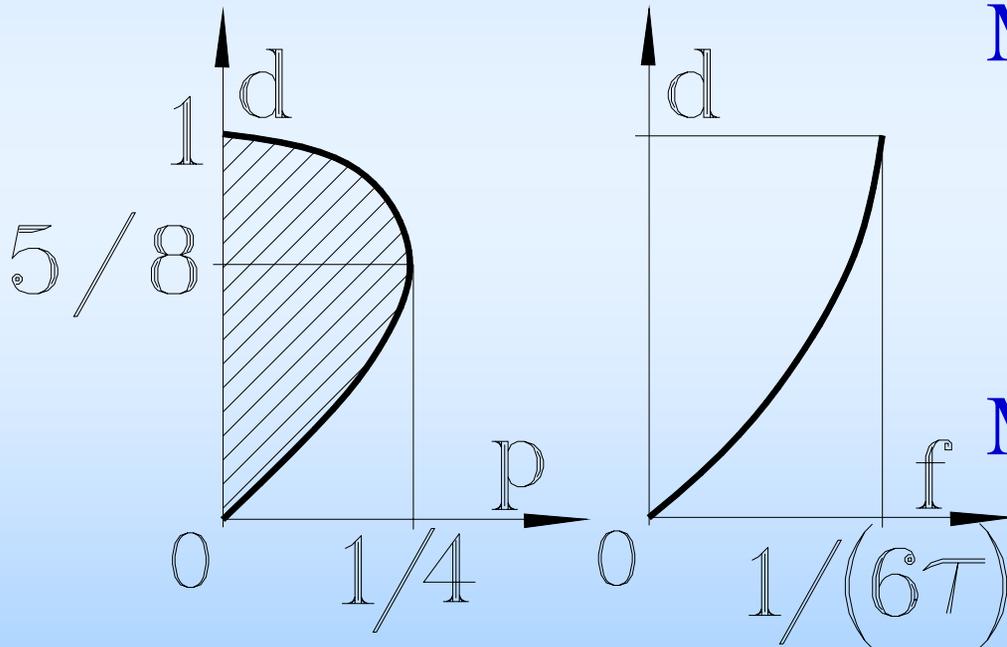
Stability conditions: $p > 0$, $H_2 > 0$ ($= 0 \Rightarrow$ Hopf)

Maximum gain:

$$P_{\max} = \frac{1}{4} \frac{m}{\tau^2}$$

Minimum position error

$$\Delta_{\min} \geq 4C\tau^2 / m$$



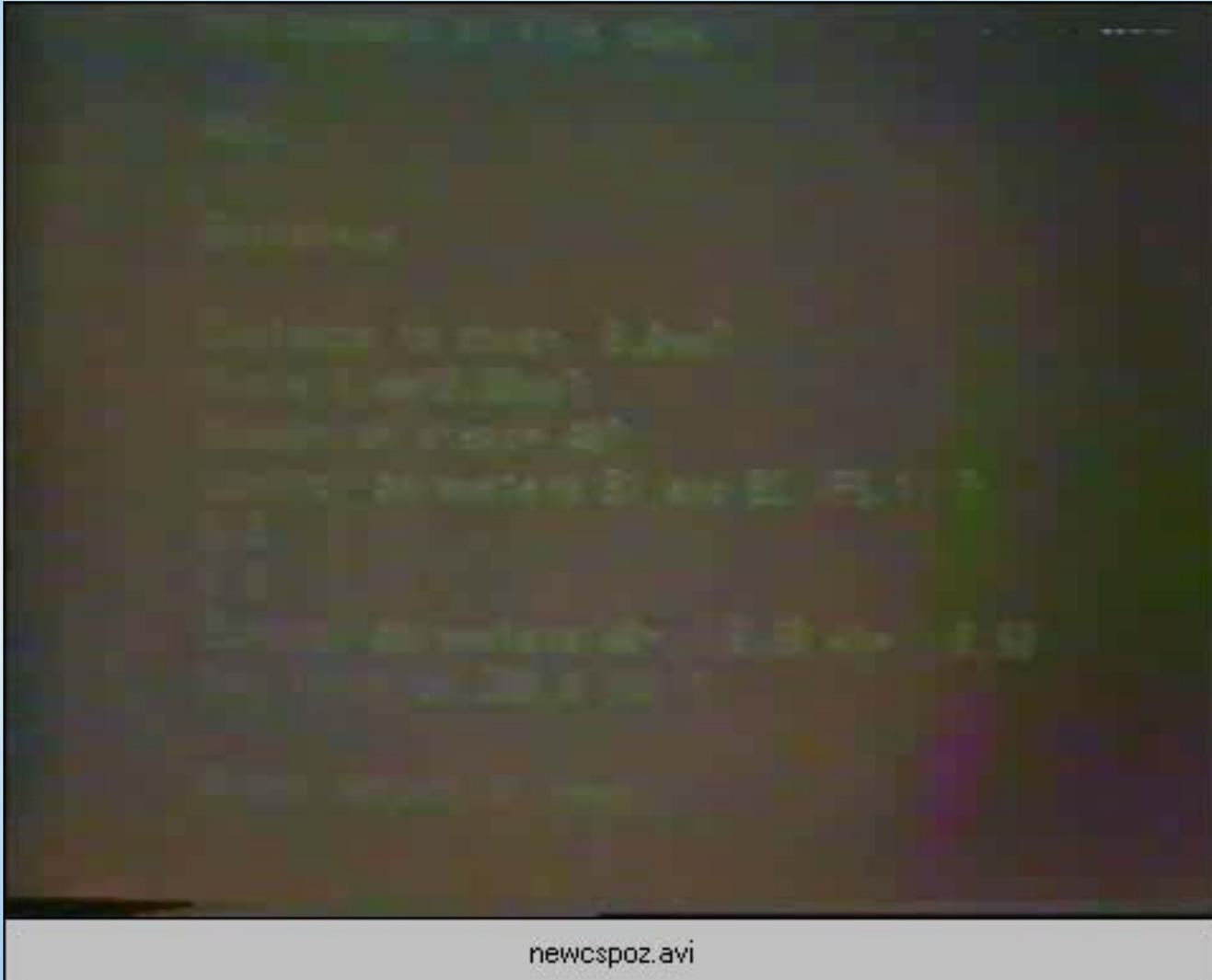
Self-excited vibration frequency: $0 < f < f_{\text{sampling}}/6$

The low-frequency vibrations

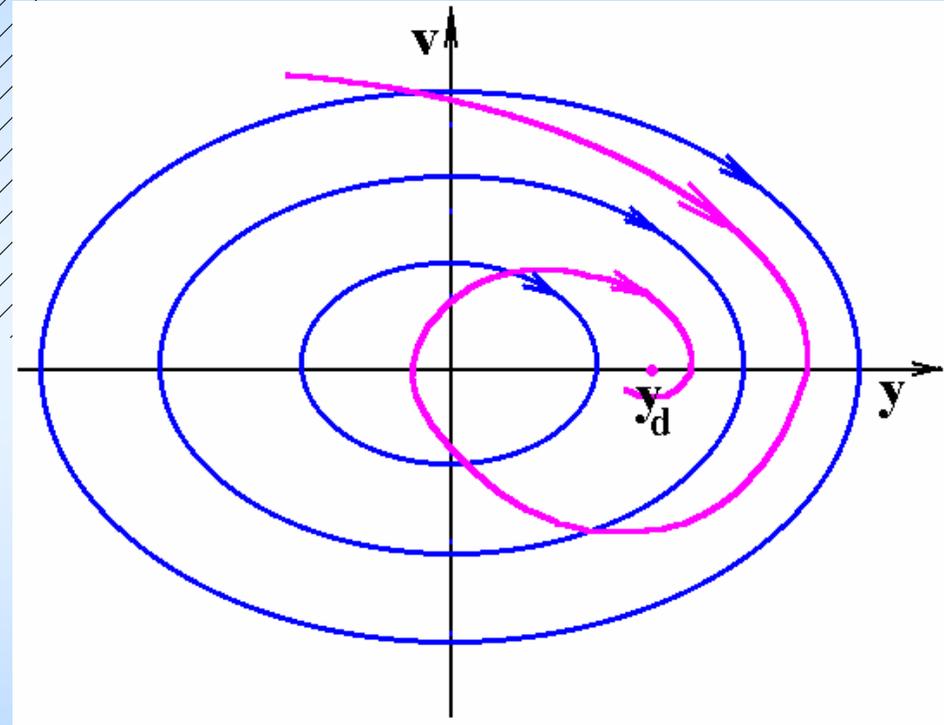
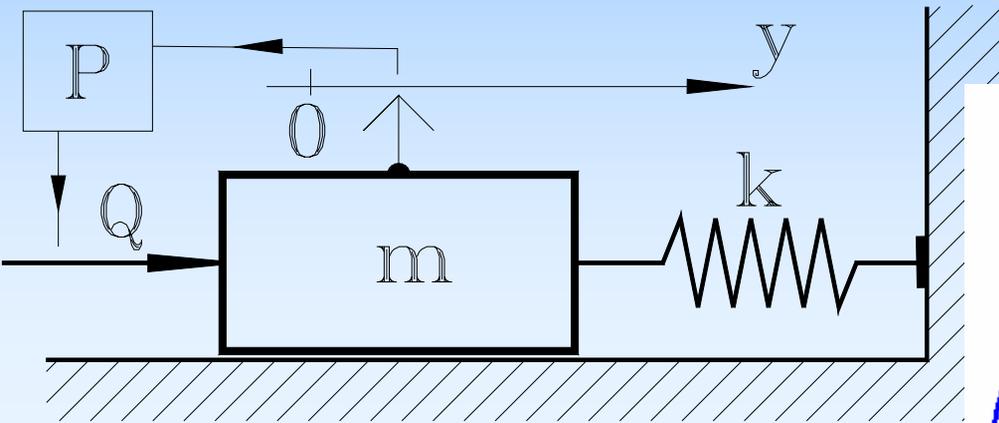


prob_poz.avi

The low-frequency vibrations



Force control



Desired contact force:

$$F_d = ky_d ;$$

Sensed force:

$$F_s = ky$$

Control force: $Q = -P(F_d - F_s) - D\dot{F}_s + F_{s \text{ or } d}$

Force control – motivation

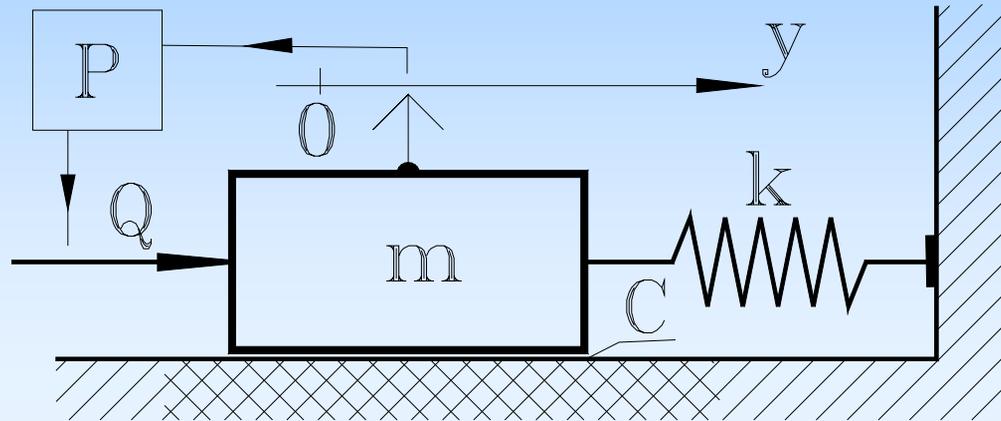
- Polishing turbine blade →
(Newcastle/Parsons robot)
- Rehabilitation robotics
(human/machine contact)
- Coupling force control (CF)
(between truck and trailer)*
- Electronic brake force control
(added to ABS systems)*



Nincs kép.

* ©Knorr-Bremse

Digital force control



Equation of motion:

$$m\ddot{y}(t) + ky(t) = -P(ky(t) - F_d) + \left. \begin{array}{c} ky(t) \\ \text{or} \\ F_d \end{array} \right\} - C \operatorname{sgn} \dot{y}(t)$$

Equilibrium: $y_d = F_d / k$

Force error: $\Delta_F = C / P$ or $C / (1 + P)$ (Craig '86)

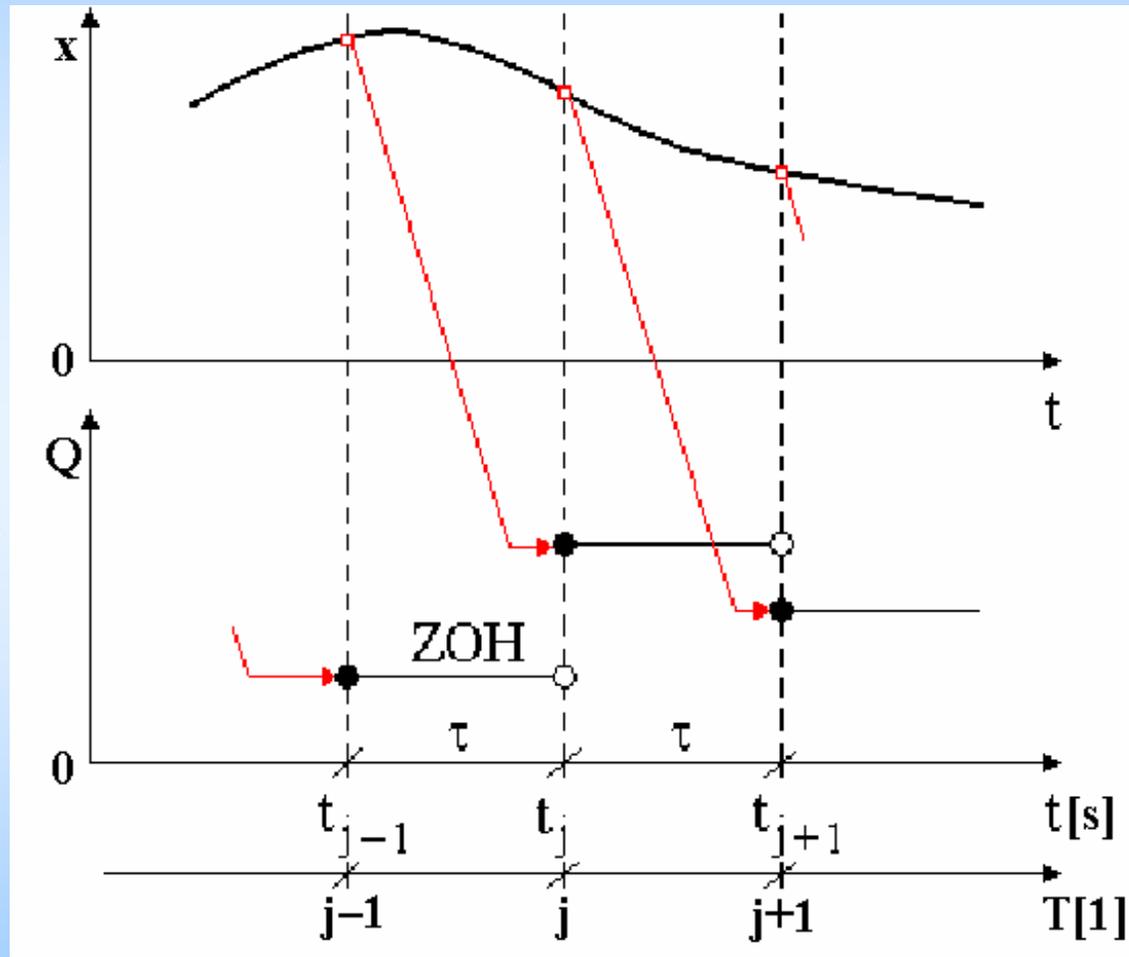
Stability for $y(t) = y_d + x(t)$, $m\ddot{x} + Pkx = 0 \Rightarrow P > 0$

Modeling sampling

Time delay τ and
zero-order-holder
(ZOH)

Dimensionless time

$$T = t / \tau$$



Modeling sampling

Sampling time is τ , the j^{th} sampling instant is $t_j = j\tau$

$$Q(t) \equiv -P(ky(t_j - \tau) - F_d) + ky(t_j - \tau), t \in [t_j, t_j + \tau)$$

Natural frequency: $f_n = \omega_n / (2\pi) = \sqrt{k/m} / (2\pi)$

Sampling frequency: $f_s = 1/\tau$ time: $T = t/\tau$

Dimensionless equations of motion: $T \in [j, j+1)$

$$x''(T) + (\omega_n \tau)^2 x(T) = (\omega_n \tau)^2 (1 - P)x(j-1)$$

$$x(T) = x_h(T) + x_p(T) = \quad x(j), x'(j) \Rightarrow B_1, B_2$$

$$B_1 \cos(\omega_n t) + B_2 \sin(\omega_n t) + (1 - P)x(j-1)$$

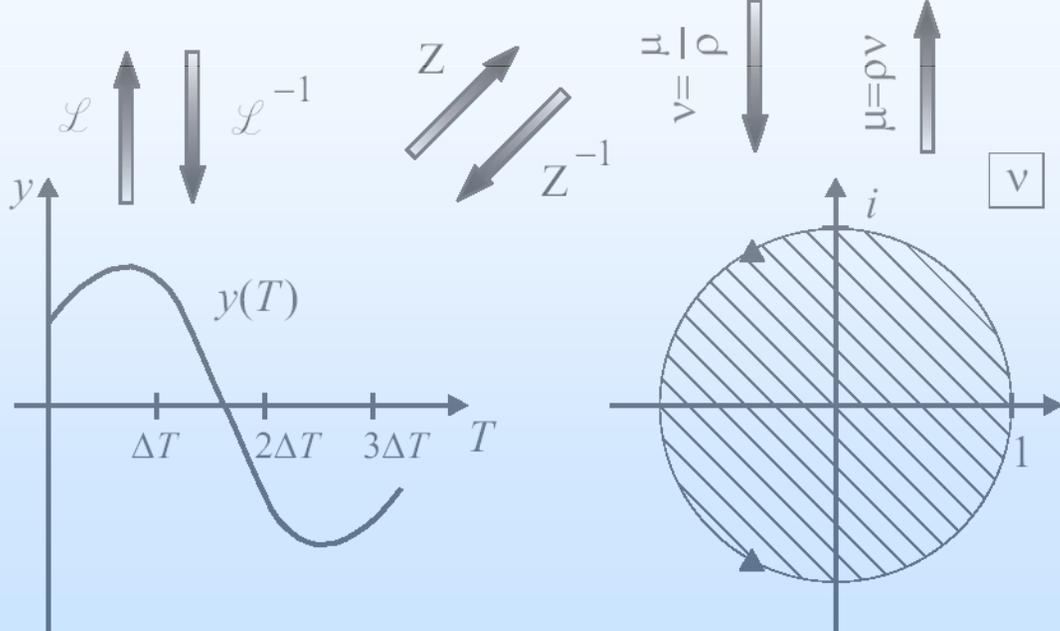
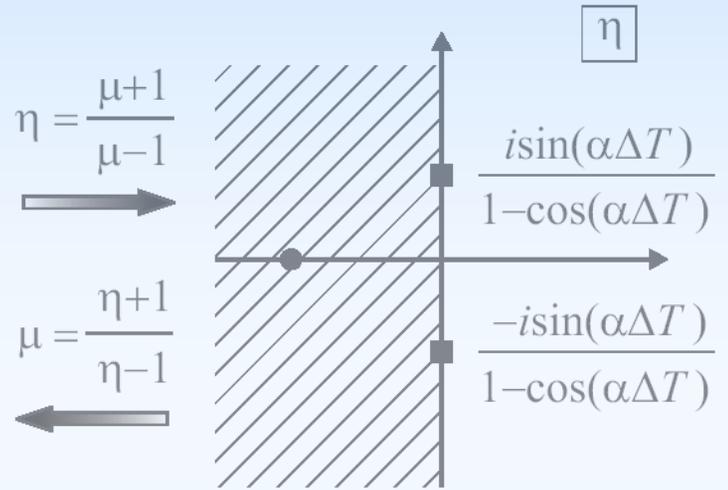
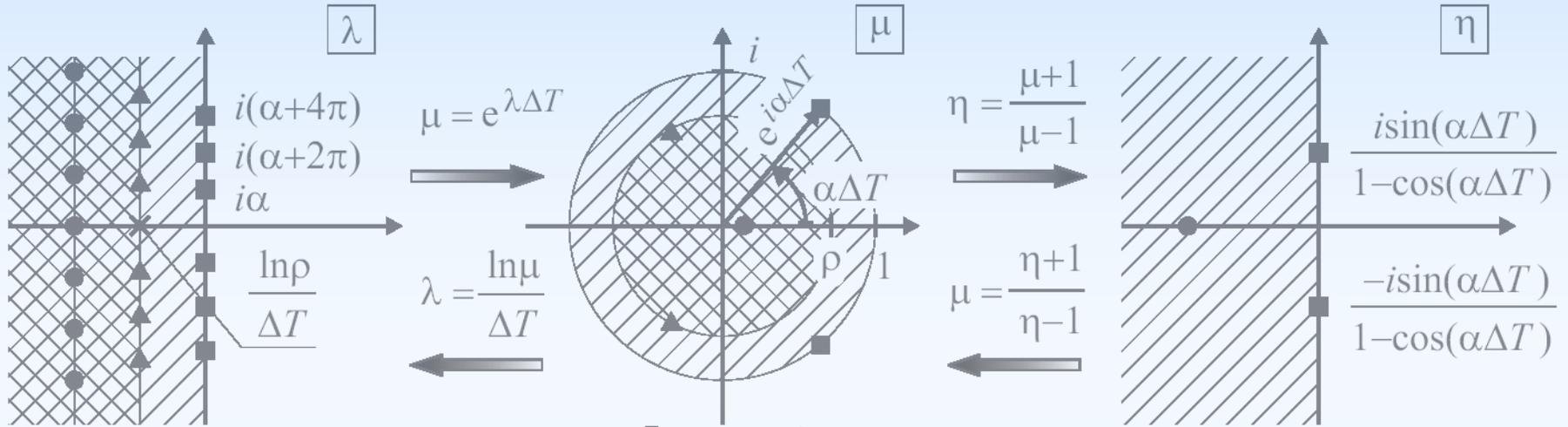
Stability of digital force control

$$\mathbf{z}^j = \begin{pmatrix} x(j-1) \\ x(j) \\ x'(j) \end{pmatrix} \Rightarrow \mathbf{z}^{j+1} = \mathbf{A}\mathbf{z}^j \Rightarrow \det(\mu\mathbf{I} - \mathbf{A}) = 0$$
$$|\mu_{1,2,3}| < 1 \Leftrightarrow \text{stability}$$

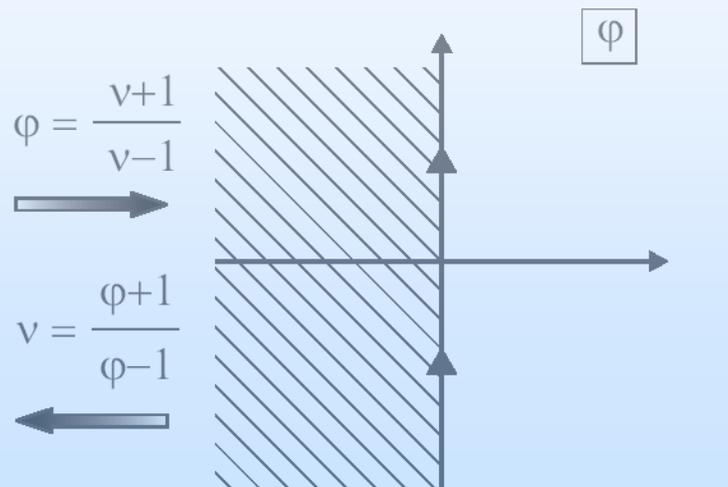
$$\mathbf{A} = \begin{pmatrix} 0 & 1 & 0 \\ (1-P)(1-\cos(\omega_n\tau)) & \cos(\omega_n\tau) & \frac{1}{\omega_n\tau}\sin(\omega_n\tau) \\ (1-P)\omega_n\tau\sin(\omega_n\tau) - \omega_n\tau\sin(\omega_n\tau) & \cos(\omega_n\tau) & \end{pmatrix}$$

Parameters: $(\omega_n\tau)/(2\pi) = f_n / f_s$ and P

Checking $|\mu_{1,2,3}| < 1$ algebraically



Routh-Hurwitz



Stability chart of force control

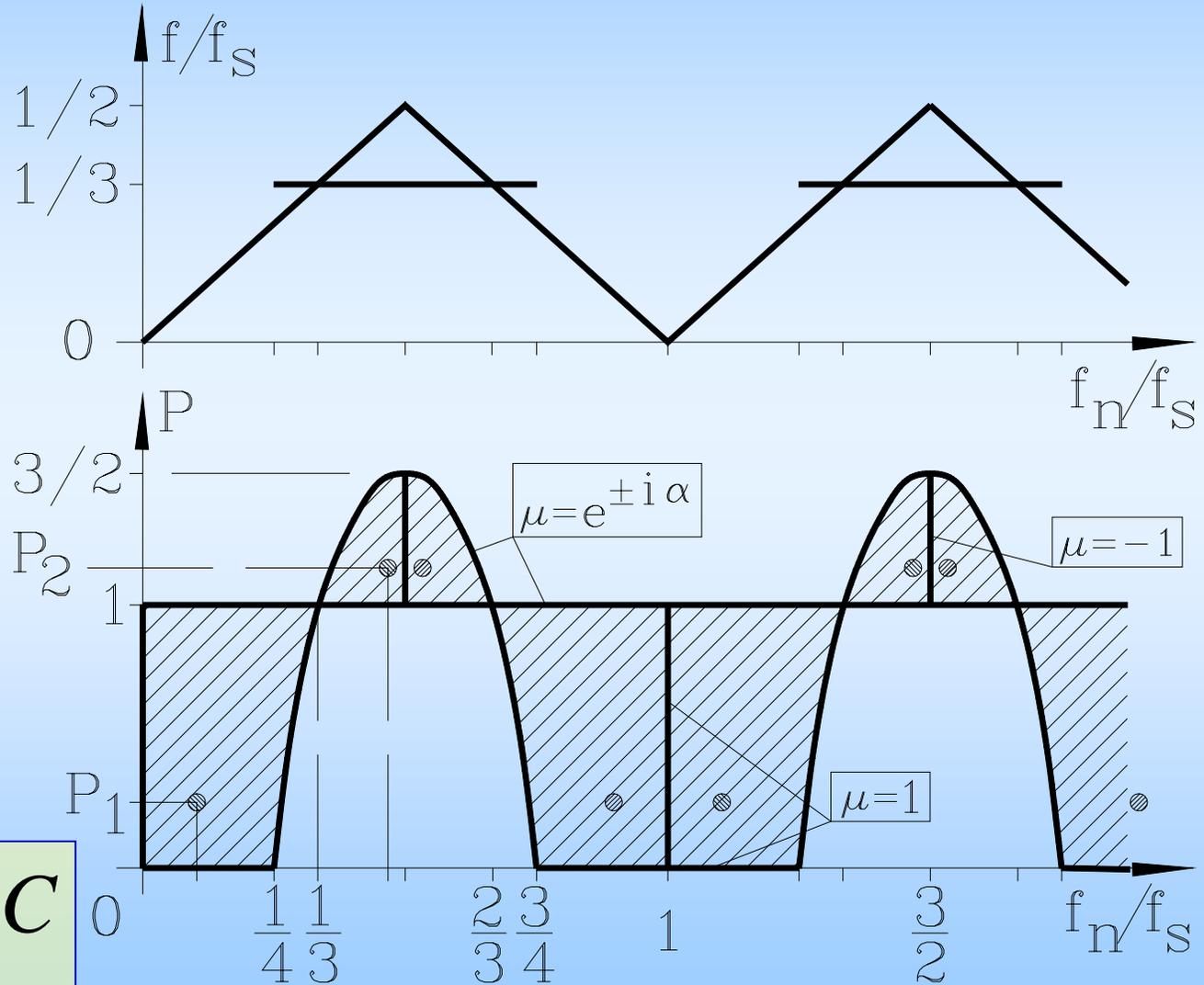
Vibration
frequency:
 $0 < f < f_s/2$

Maximum
gain:

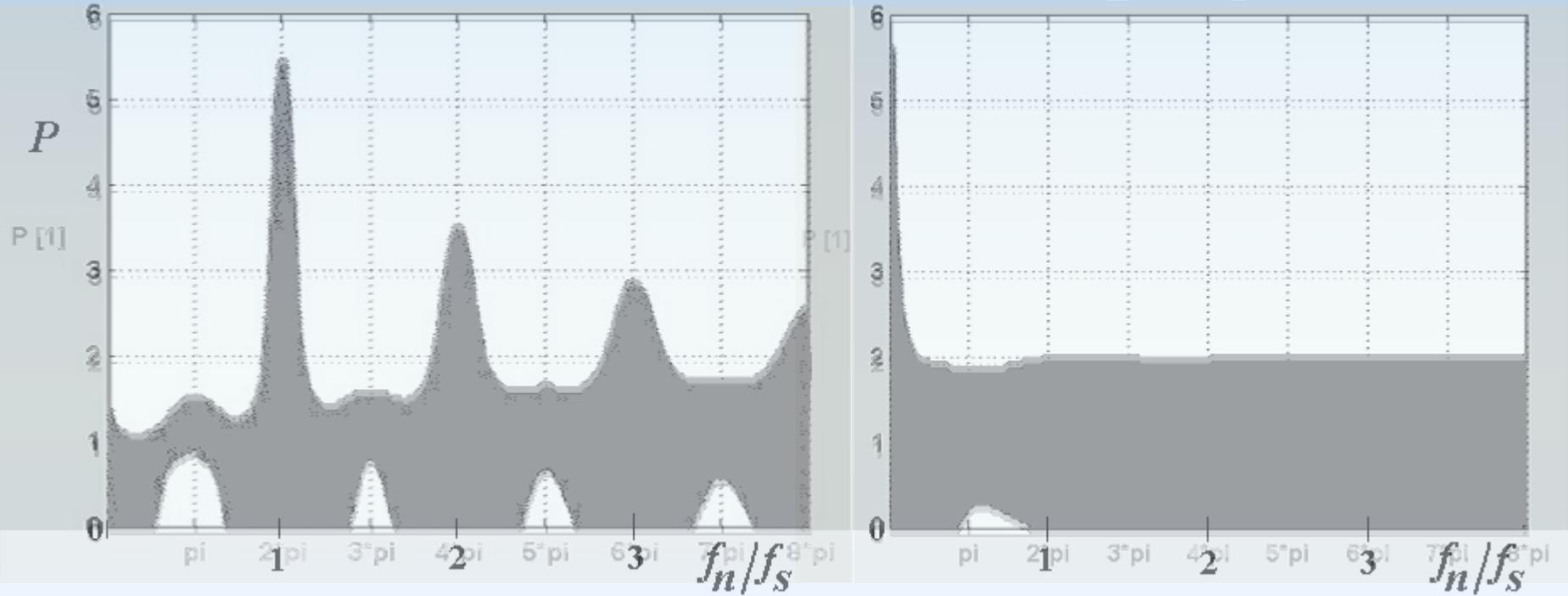
$$P_{\max} = 1.5$$

Minimum
force error:

$$\Delta F_{,\min} \geq (2/3)C$$



Effect of viscous damping

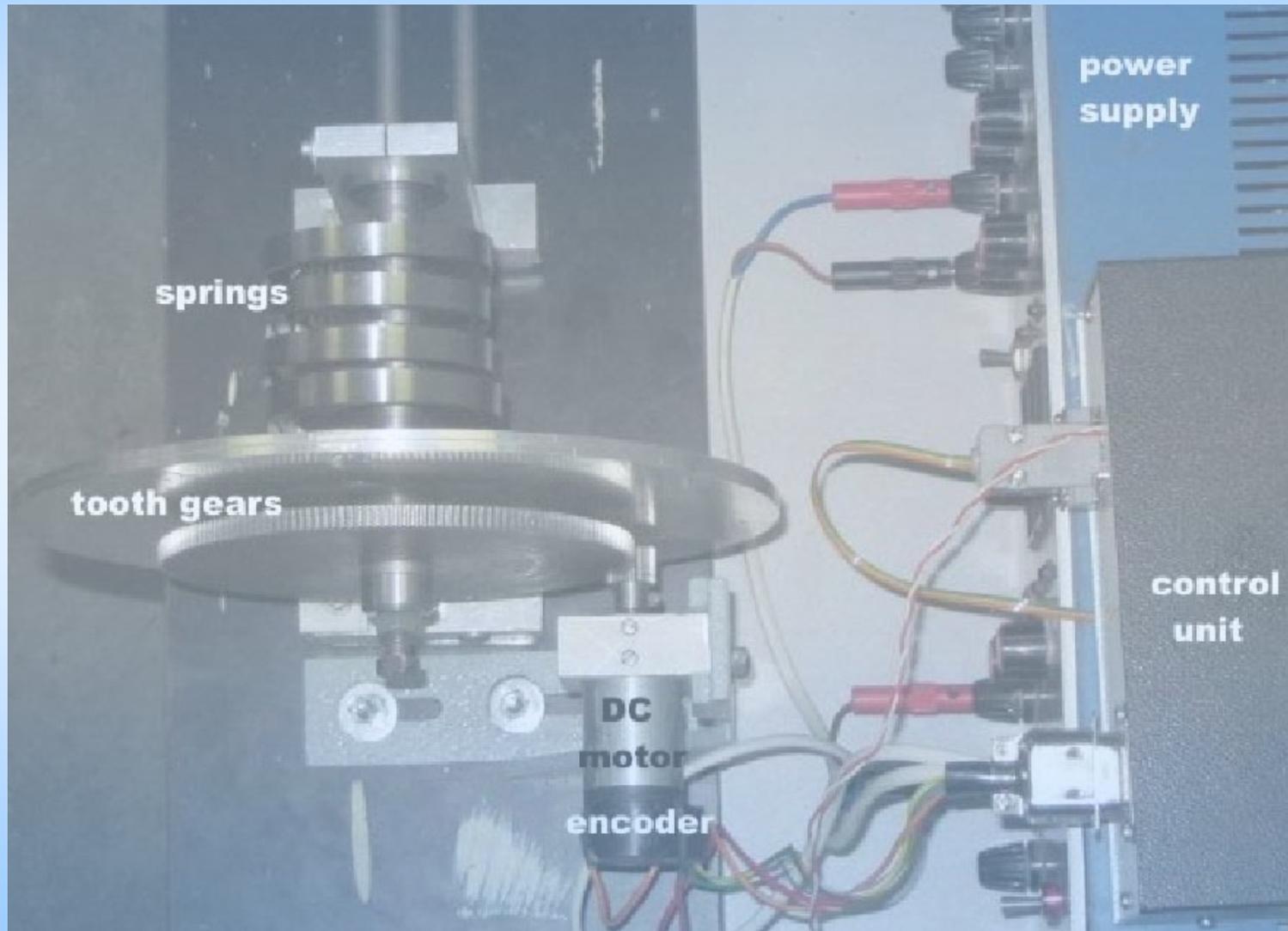


Damping ratio κ : **0.04** and **0.5**

$$x''(T) + 2\kappa(\omega_n \tau)x'(T) + (\omega_n \tau)^2 x(T) =$$

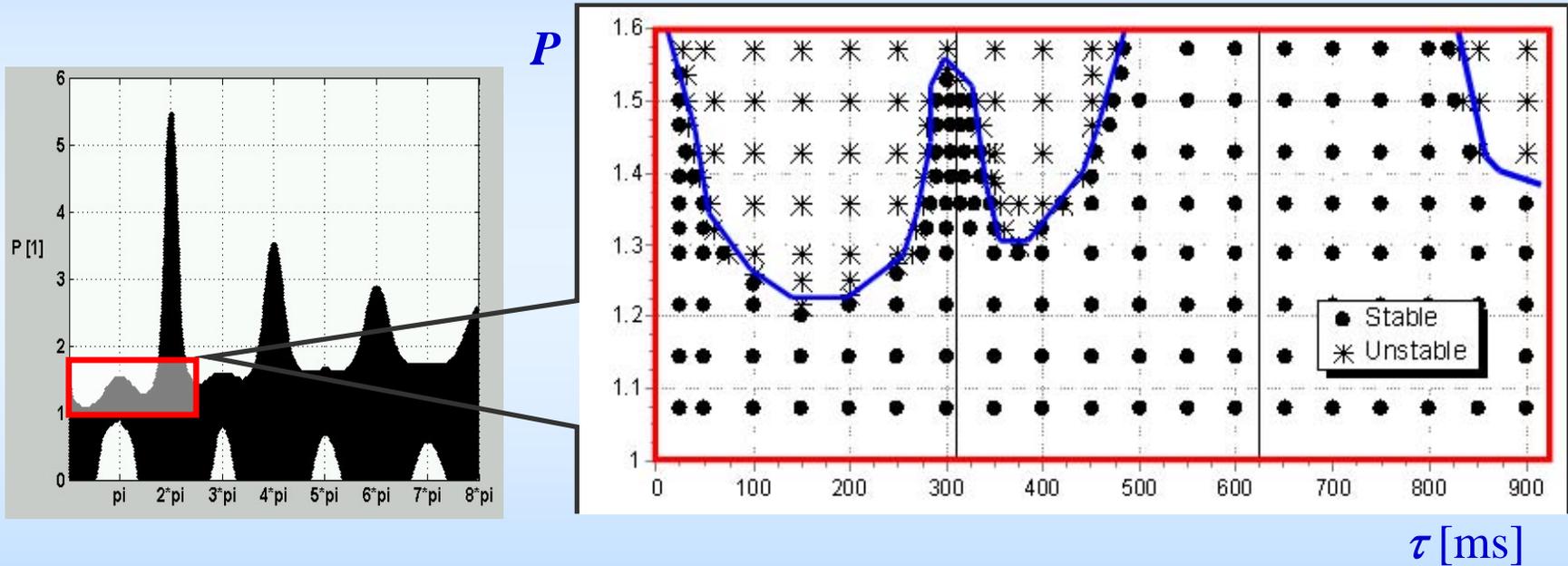
$$(\omega_n \tau)^2 (1 - P)x(j-1)$$

Experimental verification



Experimental verification

Damping ratio $\kappa = 0.04$



Differential gain D in force control

$$Q(t) \equiv -P(ky(t_j - \tau) - F_d) - D(k\dot{y}(t_j - \tau)) + ky(t_j - \tau)$$

$$x''(T) + (\omega_n \tau)^2 x(T) =$$

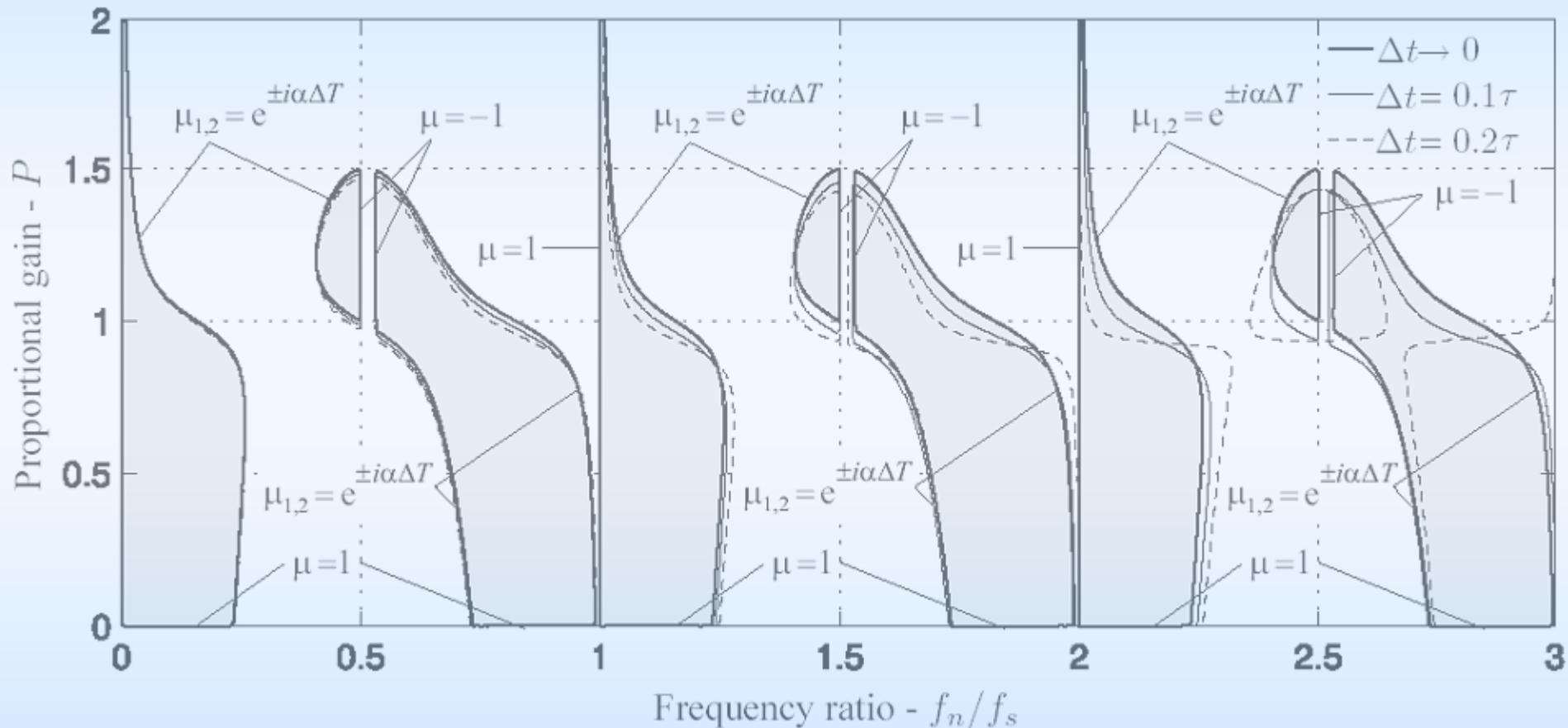
$$(\omega_n \tau)^2 (1 - P)x(j-1) - (\omega_n \tau)Dx'(j-1)$$

Sampling at the force sensor with $\Delta t = q\tau$:

$$x'(j-1) \approx \frac{x(j-1) - x(j-1-q)}{q}$$

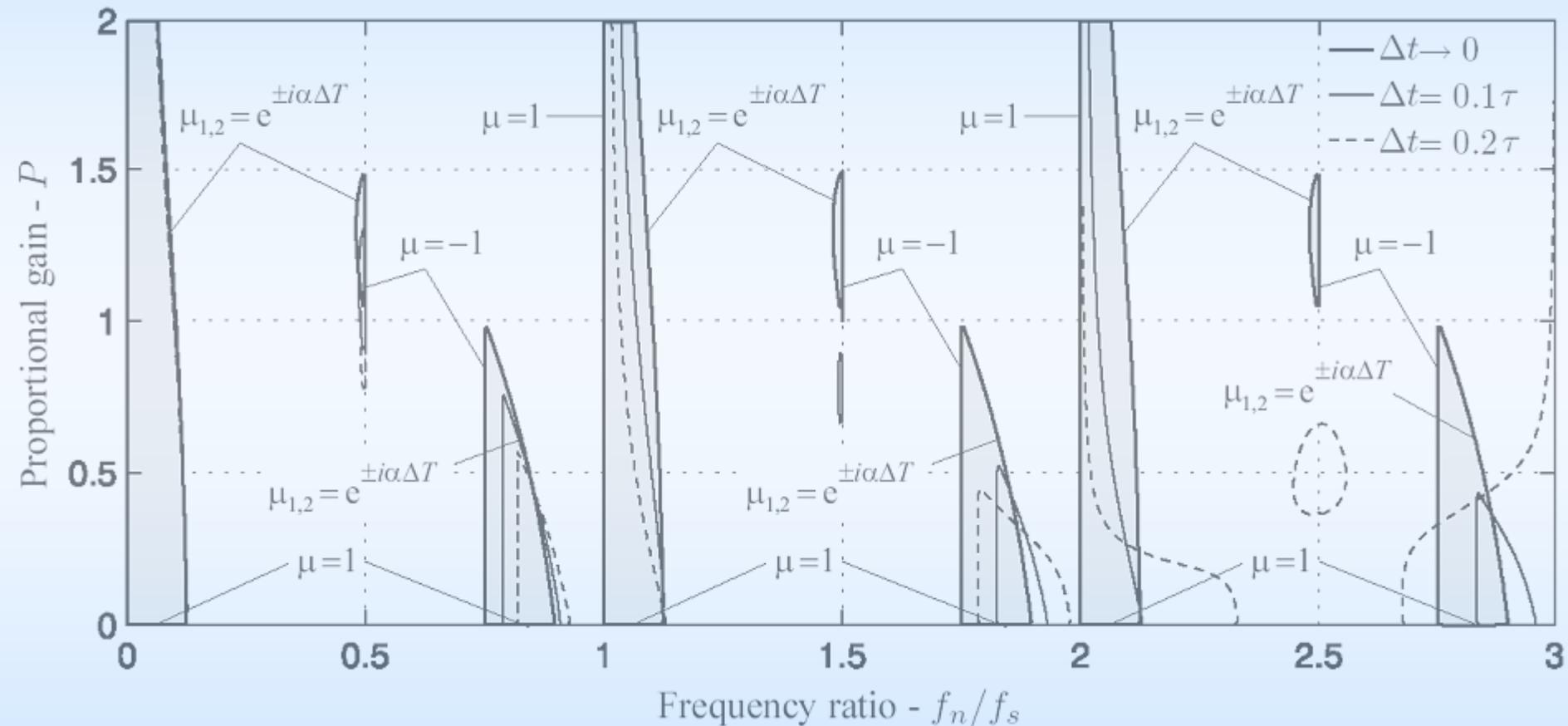
$$\mathbf{z}^j = (x(j) \quad x'(j) \quad x(j-1) \quad x(j-1-q))^T \Rightarrow \mathbf{z}^{j+1} = \mathbf{A}\mathbf{z}^j$$

Stability chart and bifurcations



Dimensionless differential gain $D\omega_n = 0.1$

Stability chart and bifurcations

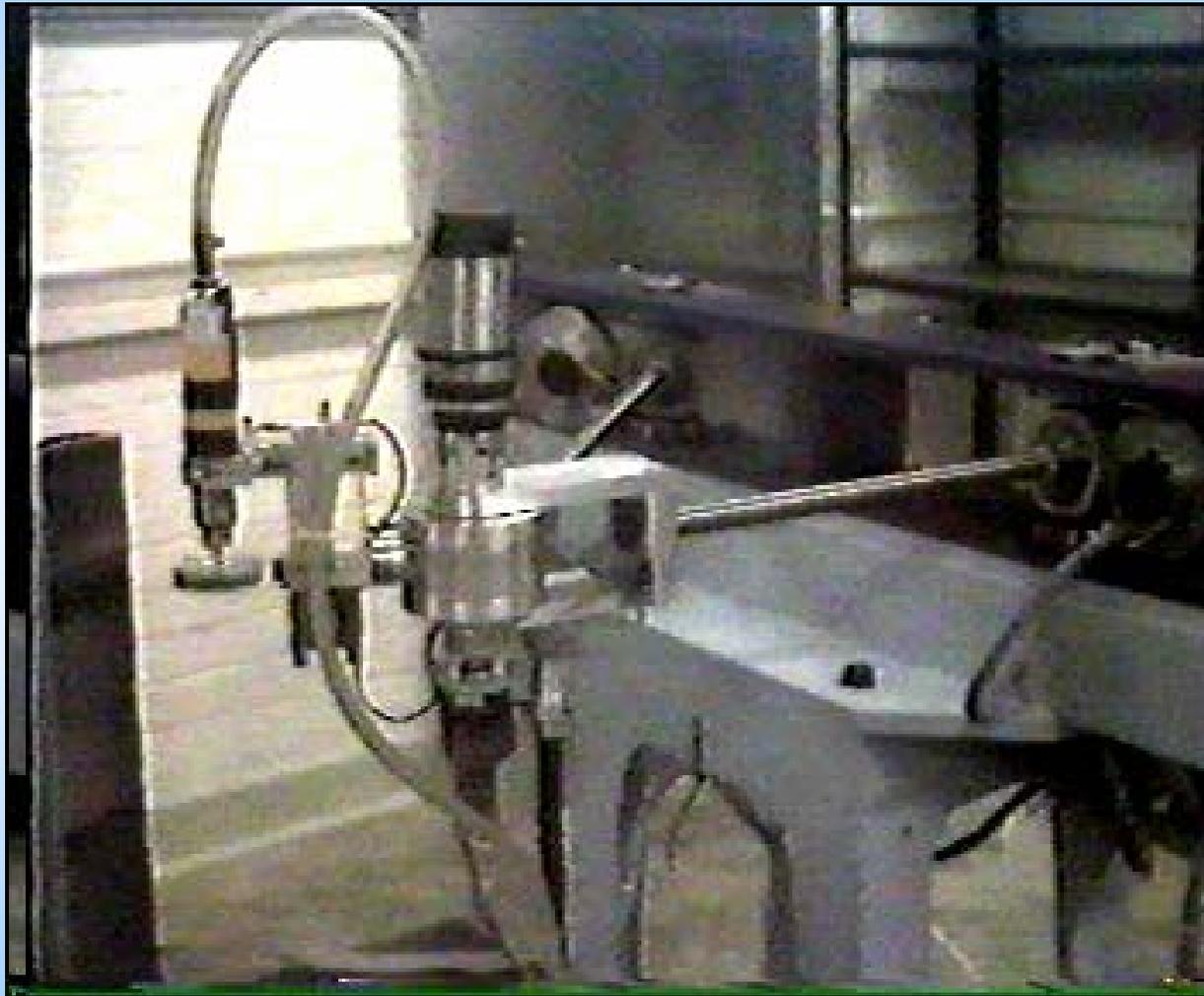


Dimensionless differential gain $D\omega_n = 1.0$

Conclusions on digital force control

- All the 3 kinds of co-dimension 1 bifurcations arise in digital force control (Neimark-Sacker, flip, fold)
- Application of differential gain leads to loss of stable parameter regions
- Force derivative signal can be filtered with the help of sampling, but stability properties do not improve
- Do not use differential gain in force control

Turbine blade polishing

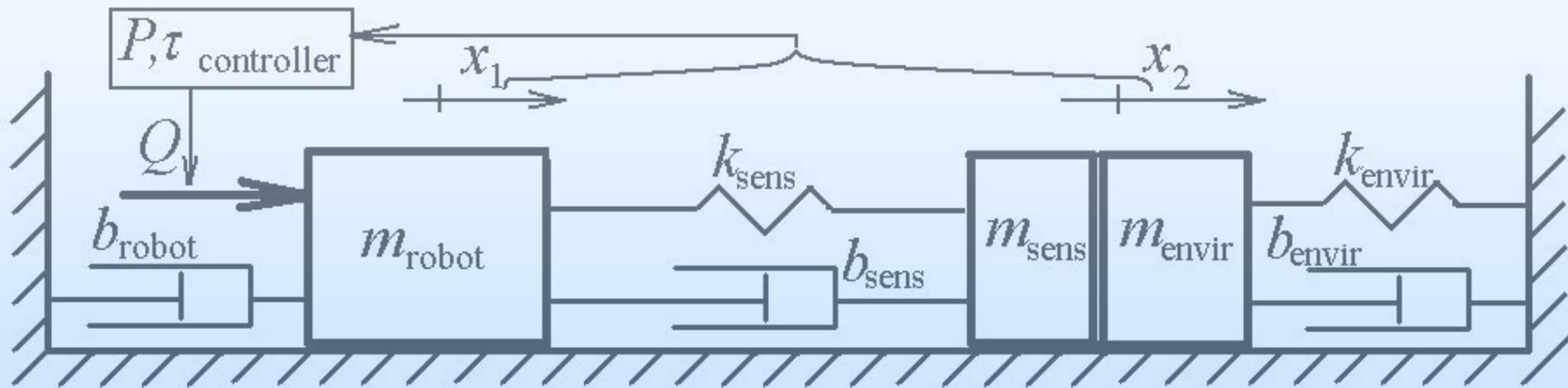


Eroszab.mpg

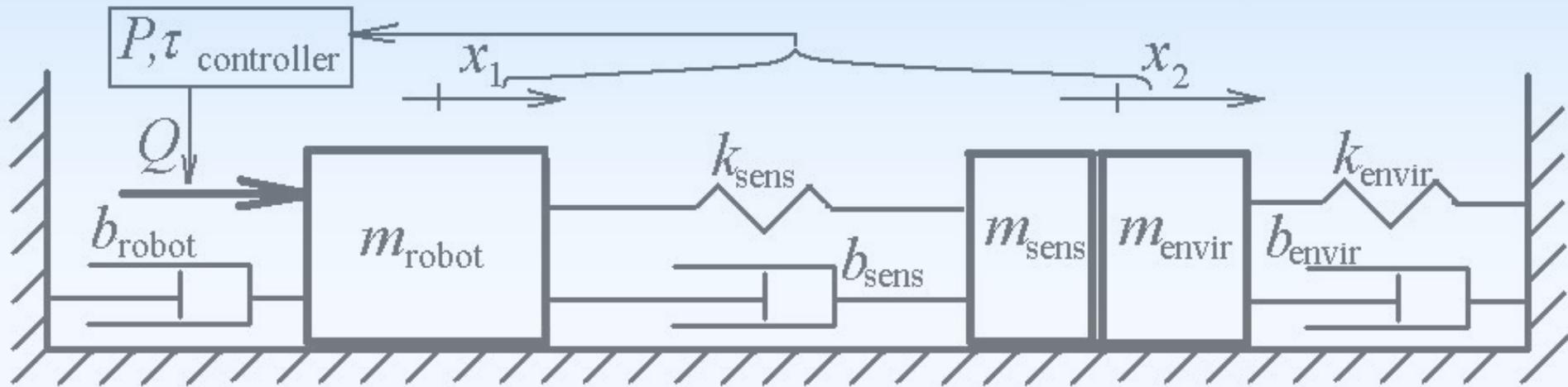
Stability problems along the blade



Turbine blade polishing



Mechanical model of polishing



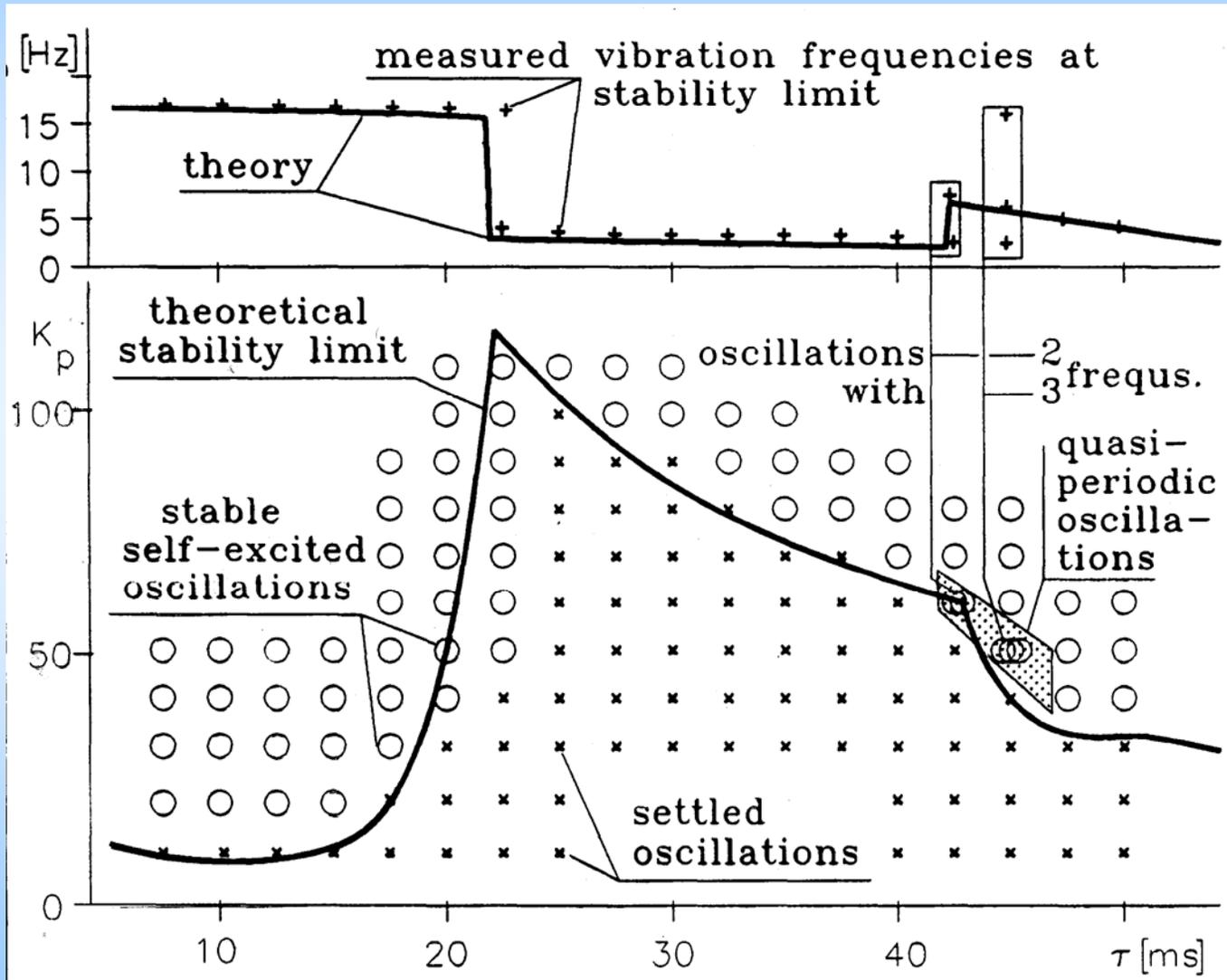
$$m_r = 2500 \text{ [kg]} \quad b_r = 32 \text{ [Ns/mm]} \quad C = 150 \text{ [N]}$$

$$m_s = 0.95 \text{ [kg]} \quad b_s = 2 \text{ [Ns/m(!)]} \quad k_s = 45 \text{ [Ns/mm]}$$

$$m_e = 4.43 \text{ [kg]} \quad b_e = 3 \text{ [Ns/m(!)]} \quad k_s = 13 \text{ [Ns/mm]}$$

$$F_d = 50 \text{ [N]}$$

Experimental stability chart

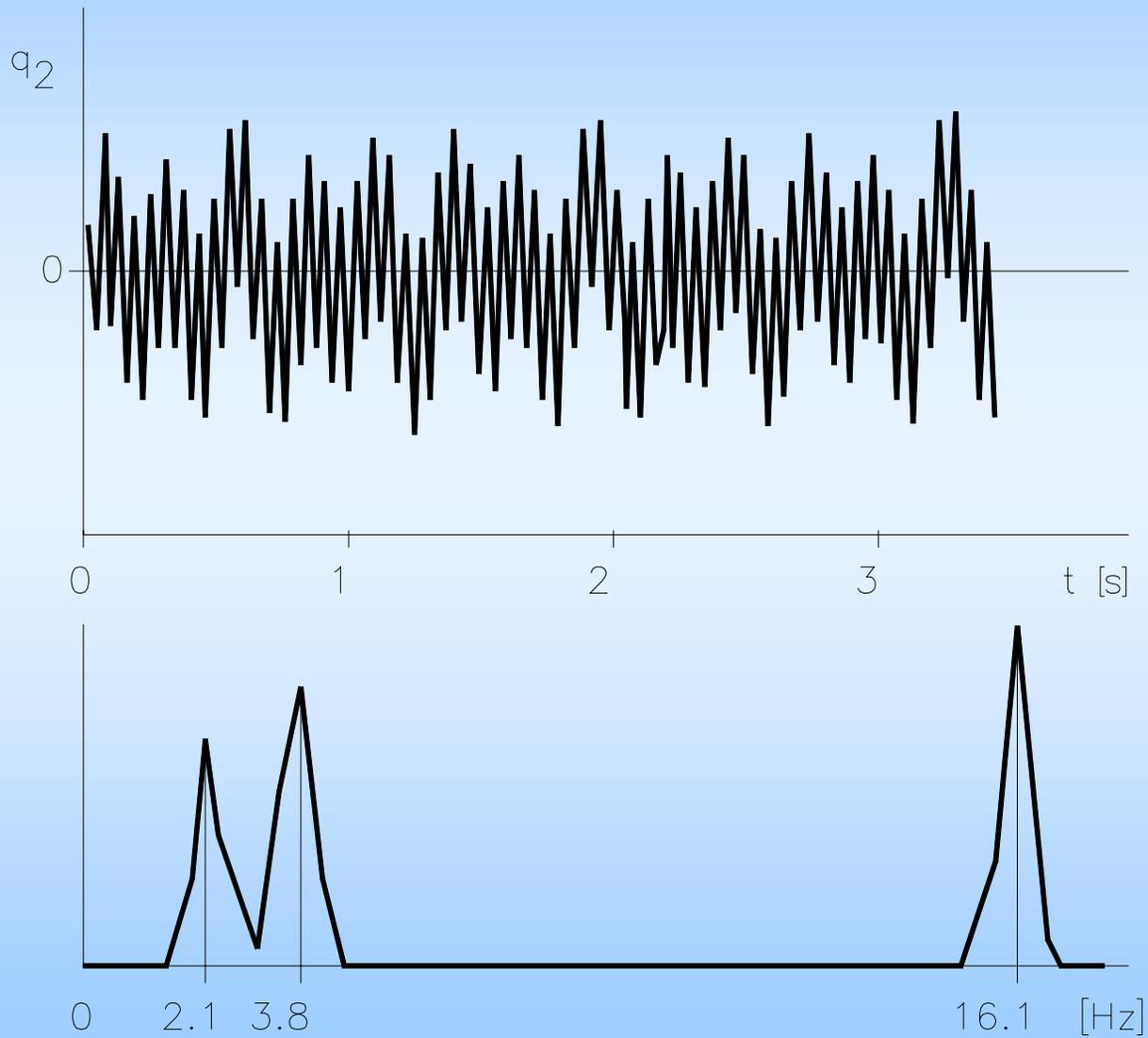


The quasi-periodic oscillation



erokvazi.avi

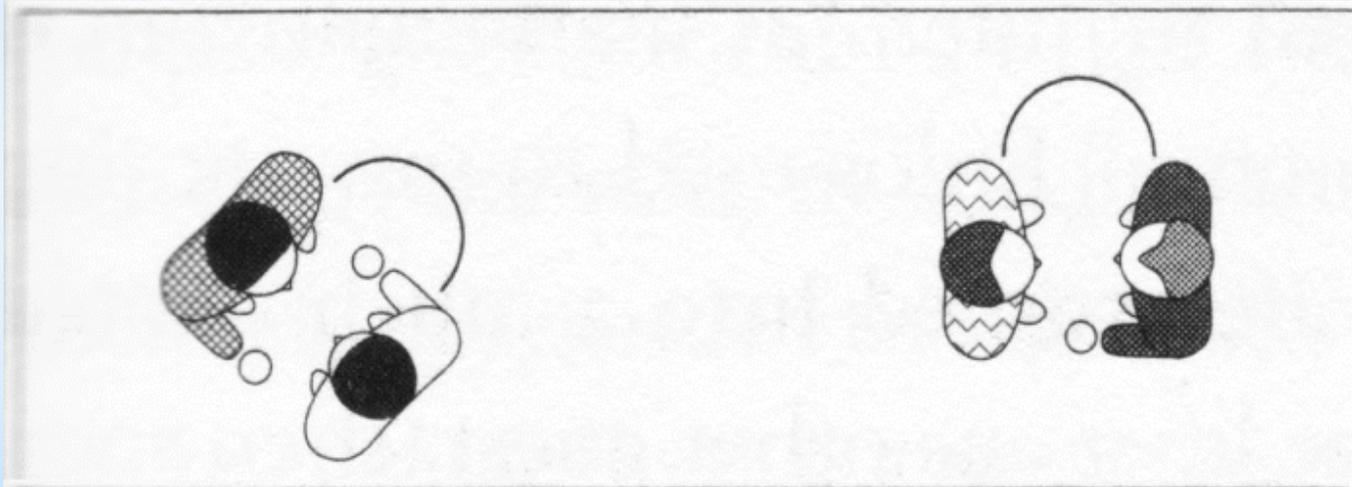
Time-history and spectrum



Human force control

“Good memory causes trouble”

Meeting others on narrow corridors \Rightarrow oscillations



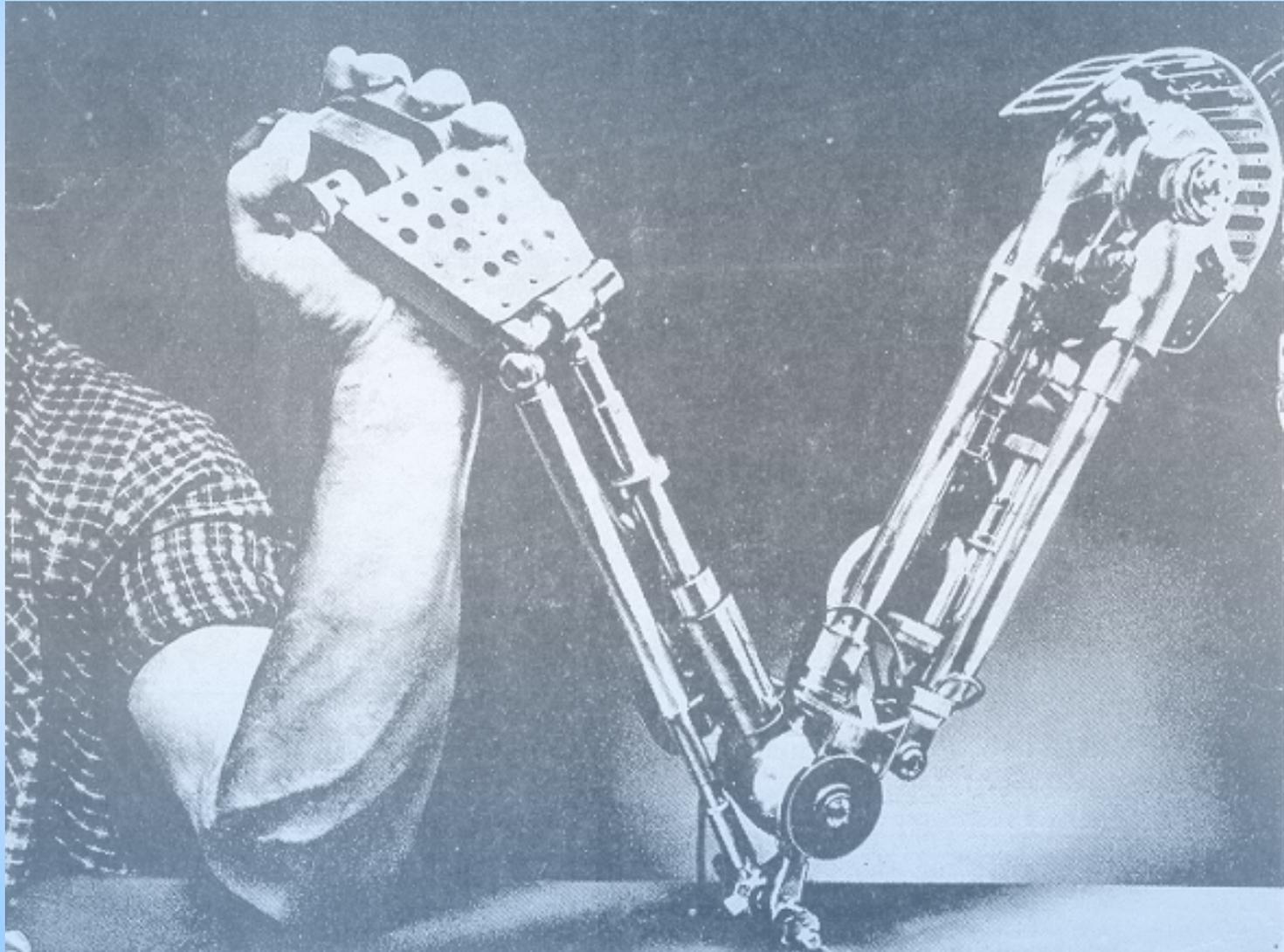
caused by the delay of our reflexes

Why do we “**shake**” hands?



Hemingway, E., *The Old Man and the Sea* (1952)
Santiago plays arm-wrestling in a pub of Casablanca

Human-robotic force control



Dexter
cartoon

Rehabilitation robotics

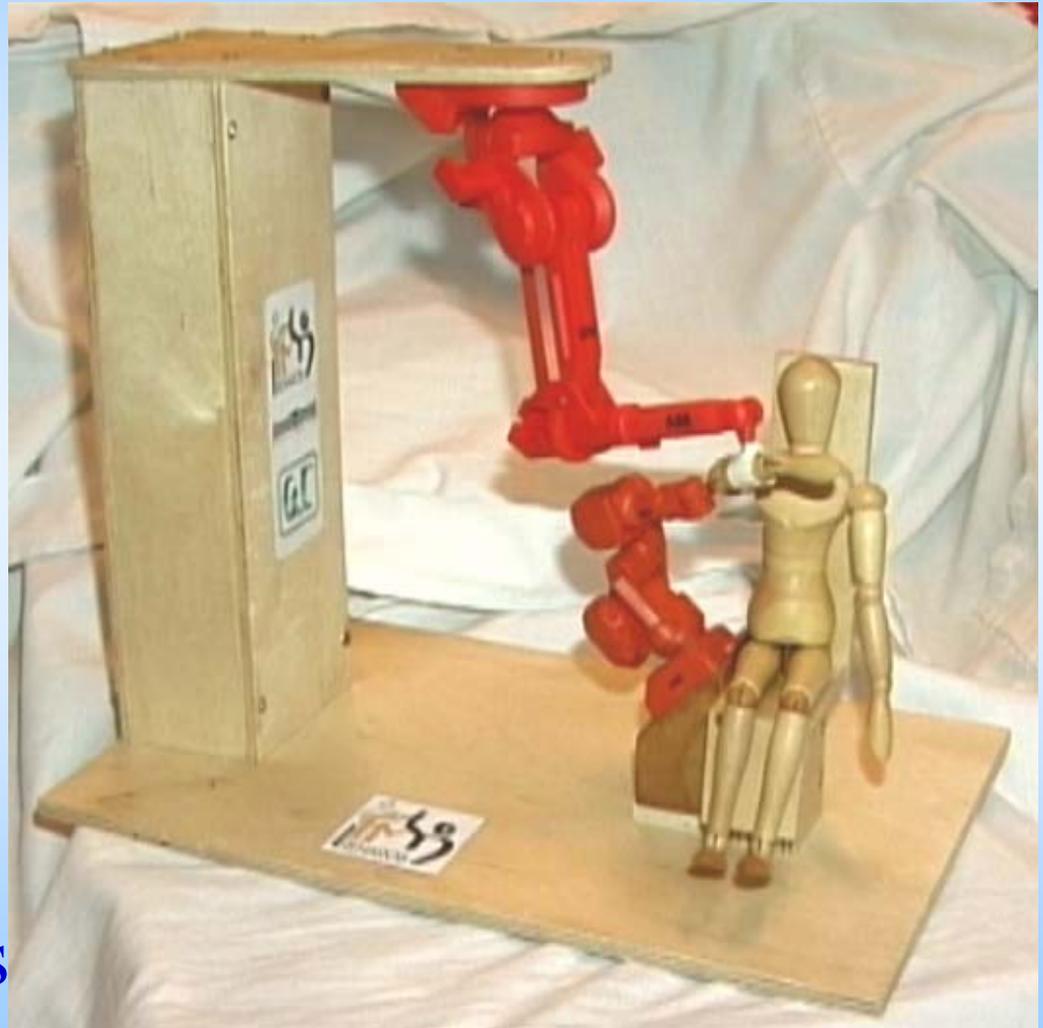


EU-V: **ReHaRob**

(Budapest, Cardiff,
Russe, Zebris)

Upper limb motion
therapy for
hemiparetic
patients

Force control
related vibrations



Rehabilitation robotics

IRB 1400 H



Frame

Stack lights

Touch screen

Control panel

*Operation
mode selector*

Safety switch

Etc.

Couch

Instrumented orthosis

Start pedal

IRB 140

Similar projects



Newcastle (UK) MULOS



Stanford (USA) MIME



MIT (USA) MANUS

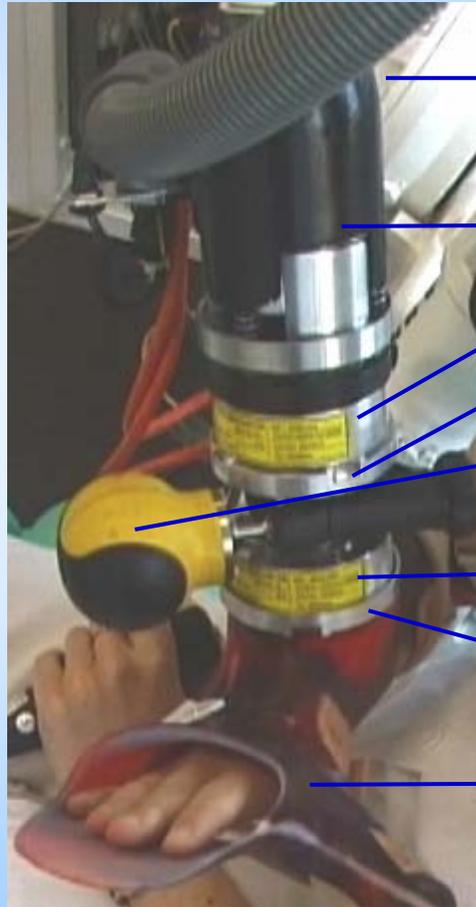


Reading (UK) Gentle/s

The safety relaxer



The instrumented orthosis



Robot

Teaching-in device

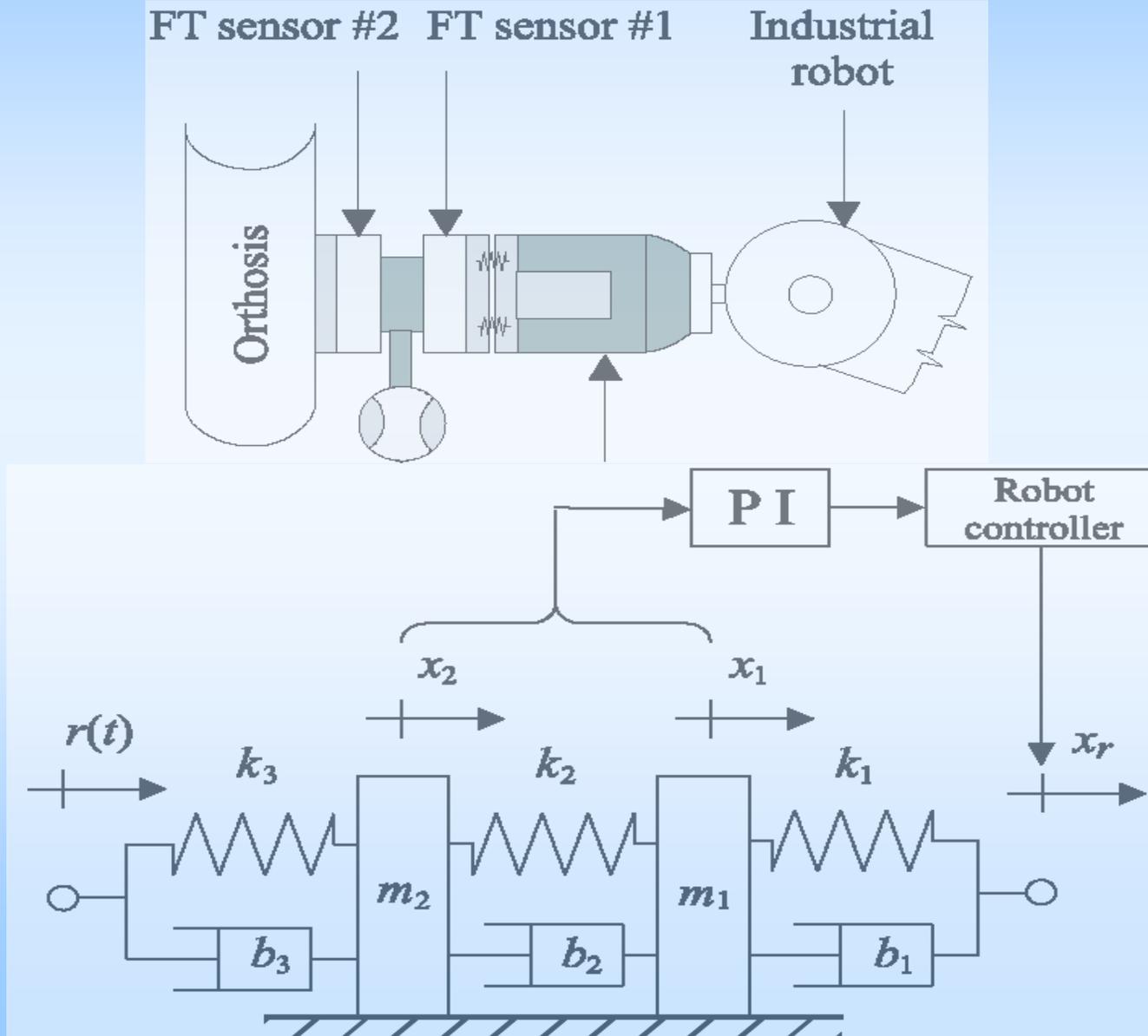
- Safety relaxer mechanism (SRM)
- 6 DOF force/torque transducer #1
- Quick changer #1
- Handle (the so-called safeball)

6 DOF force/torque transducer #2

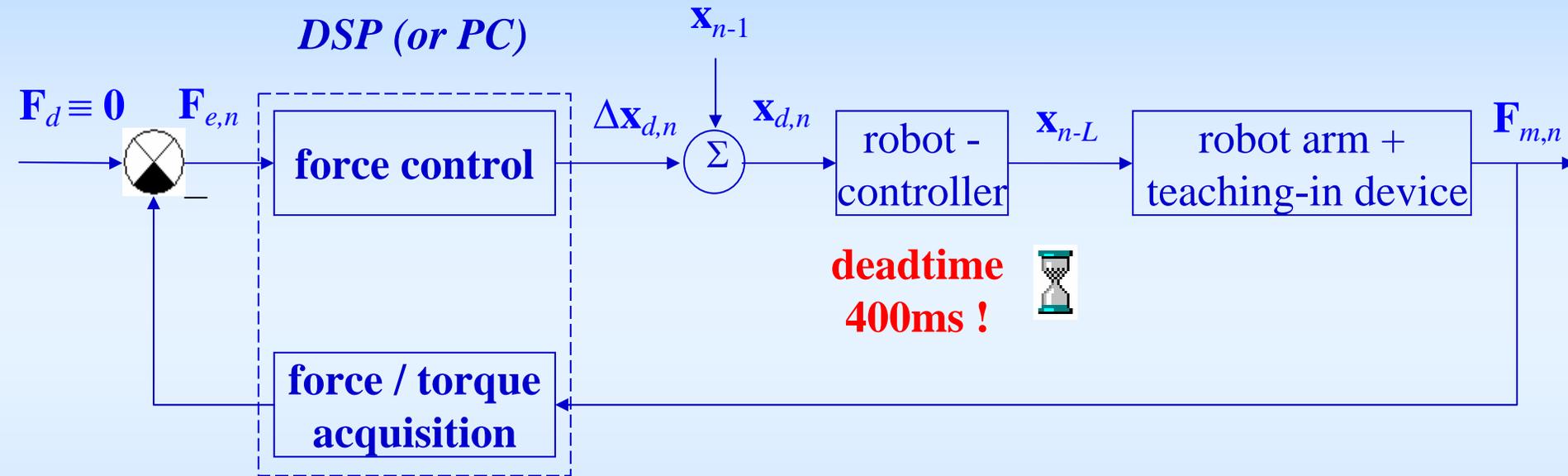
Quick changer #2

Orthosis shell

Mechanical model of relaxer



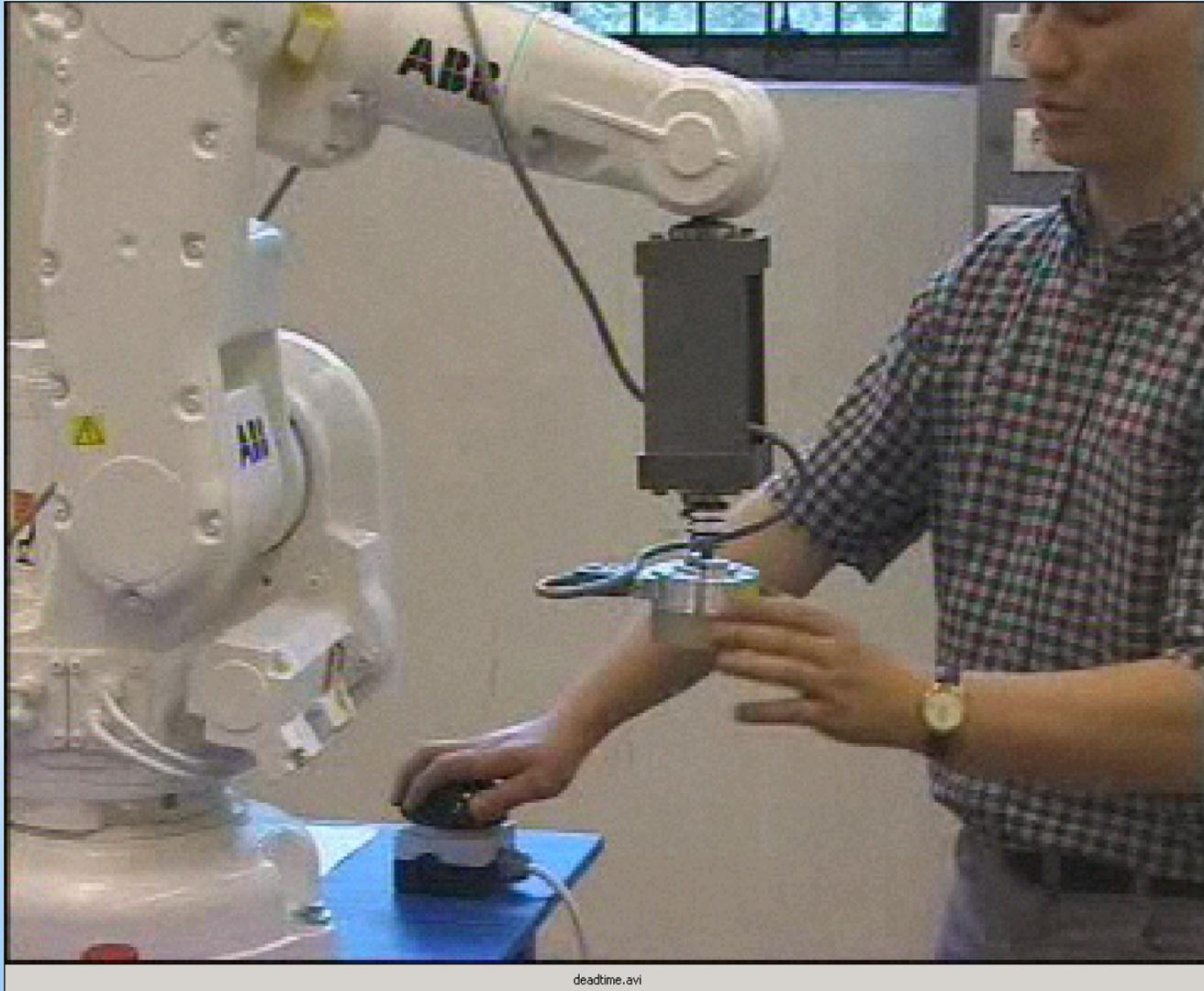
Force control during teaching-in



Sampling time at outer loop with $\tau \approx 60$ [ms]

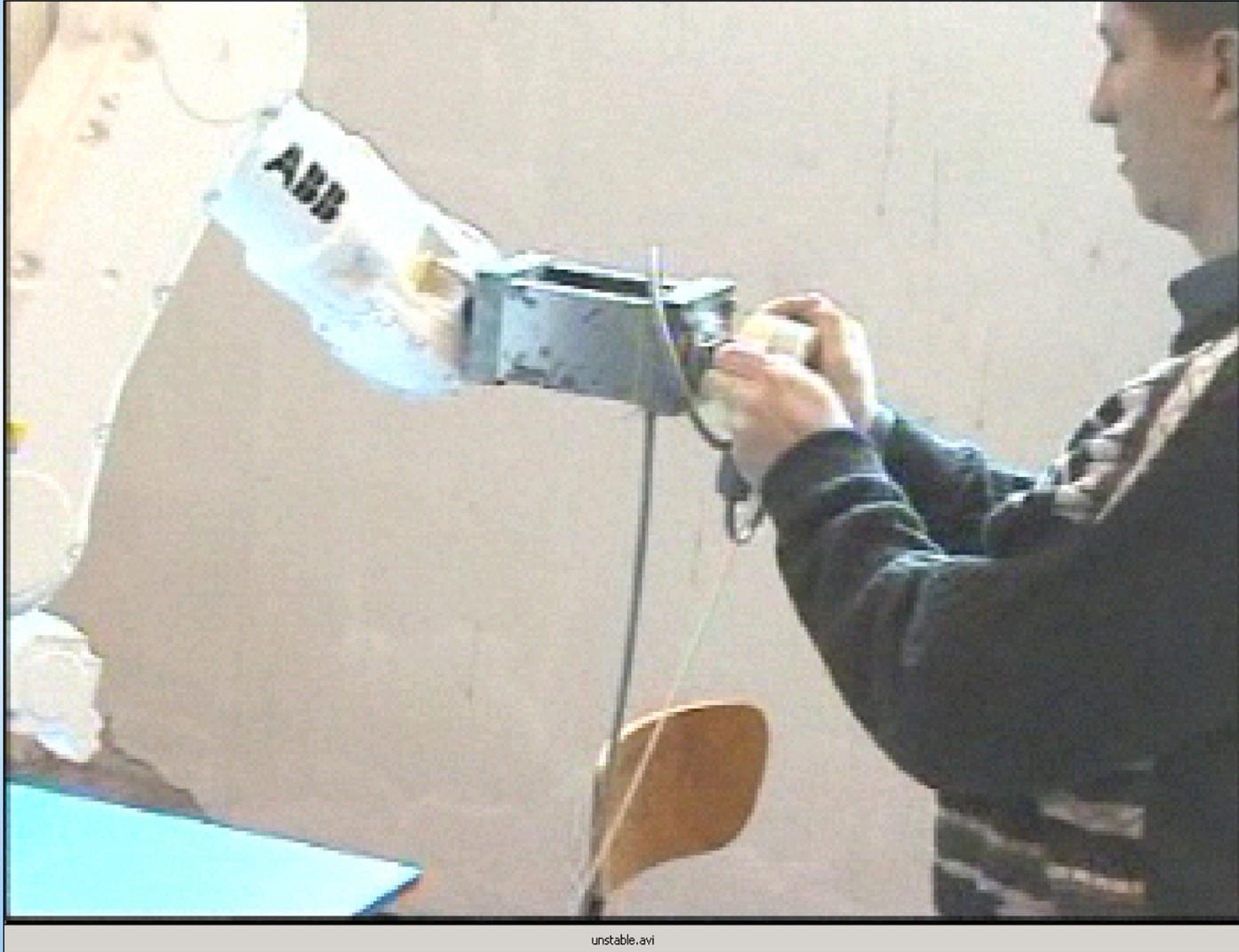
Sampling time at force sensor with $\Delta t \approx 4$ [ms]

Delay and vibrations



deadtime.avi

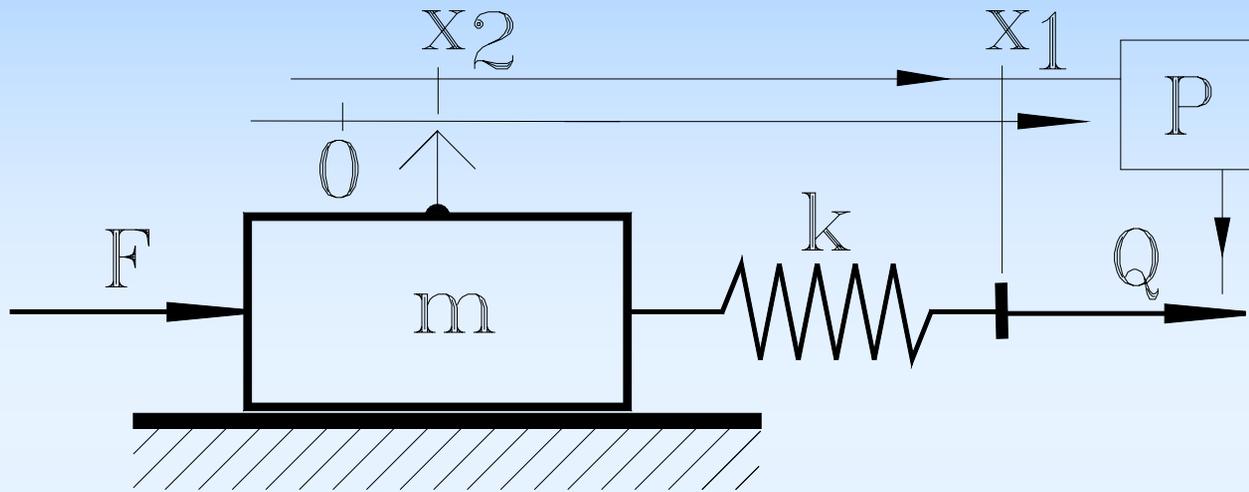
Delay and vibrations



Delay and vibrations



1DoF modeling of digital control



$$m\ddot{x}_2(t) = k(x_1(t) - x_2(t)), \quad t \in [t_j, t_j + \tau)$$

$$\dot{x}_1(t) = -Pk \underbrace{(x_1(t_j - \tau) - x_2(t_j - \tau))}_{\text{force error}} + \dot{x}_2(t_j - \tau)$$

force error: $F_e(t_j - \tau)$

dimensionless gain: $p = Pk / \omega_n$

Stability chart and force error

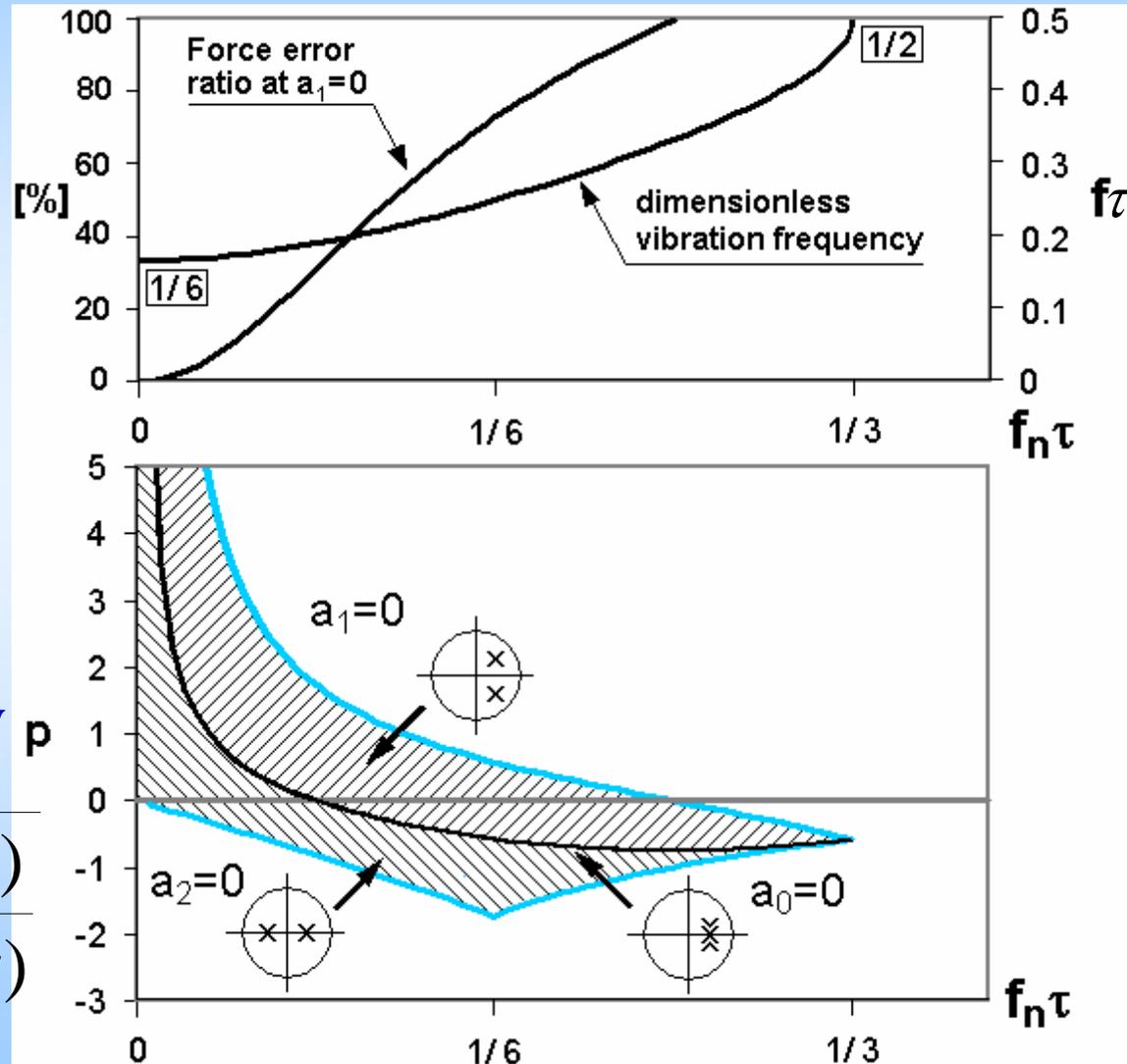
Force error ratio

$$\frac{3\omega_n \tau \tan(\omega_n \tau)}{2 + 3\omega_n \tau \tan(\omega_n \tau)}$$

$$\frac{\omega_n \tau}{2\pi} = f_n \tau = \frac{f_n}{f_s}$$

Vibration frequency p

$$\frac{1}{2} - \frac{1}{\pi} \operatorname{atan} \sqrt{\frac{1 + 2 \cos(\omega_n \tau)}{3 - 2 \cos(\omega_n \tau)}}$$



Real parameter case study

Data:

$$\tau = 30 \text{ [ms]}$$

$$P = 0.012 \text{ [s/kg]}$$

$$\Rightarrow \Delta F / F_0 = 60 \text{ [%]}$$

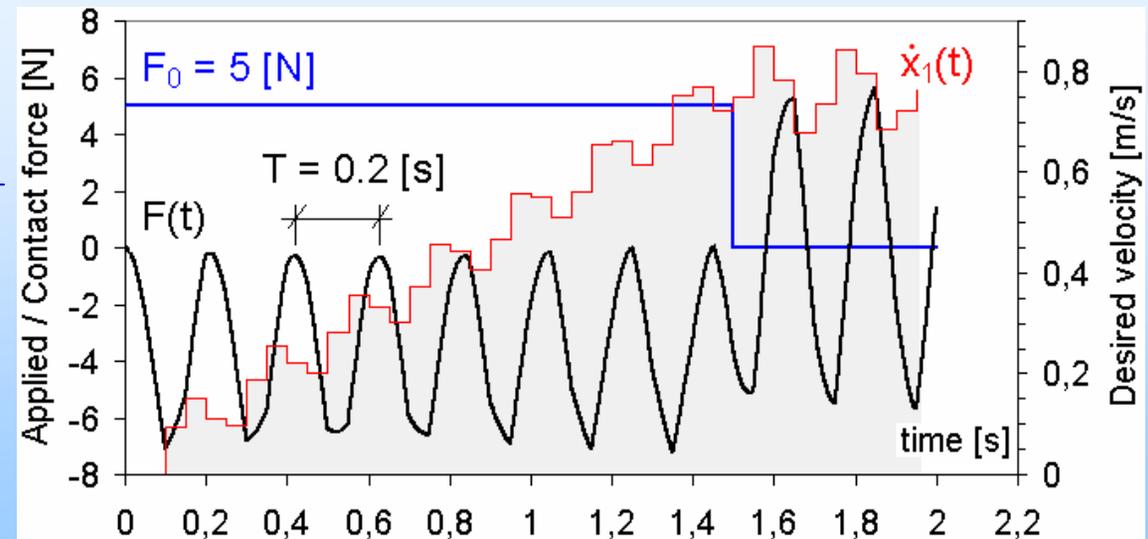
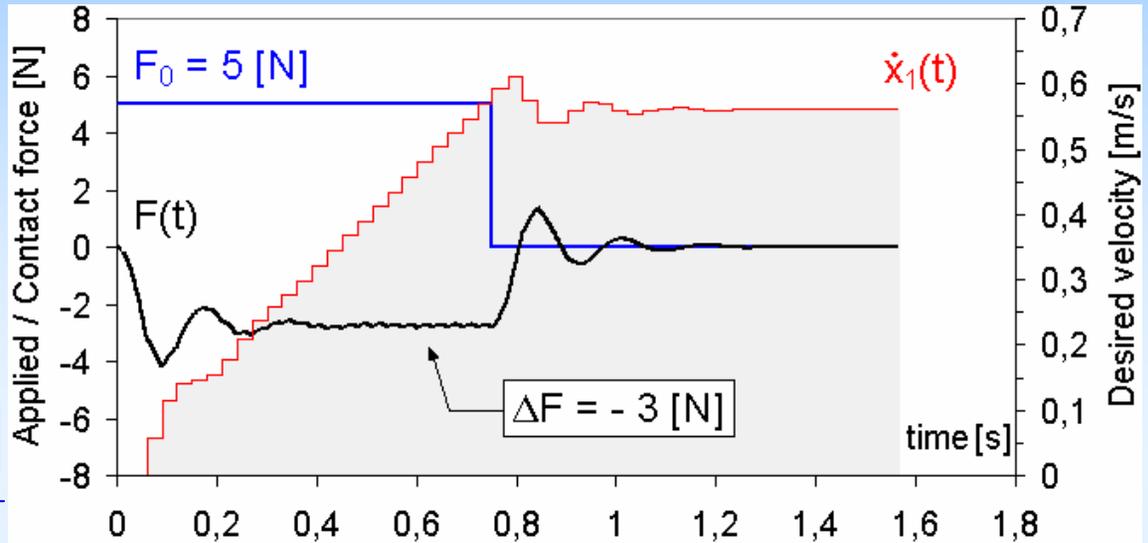
$$m = 3 \text{ [kg]}$$

$$k = 1200 \text{ [N/m]}$$

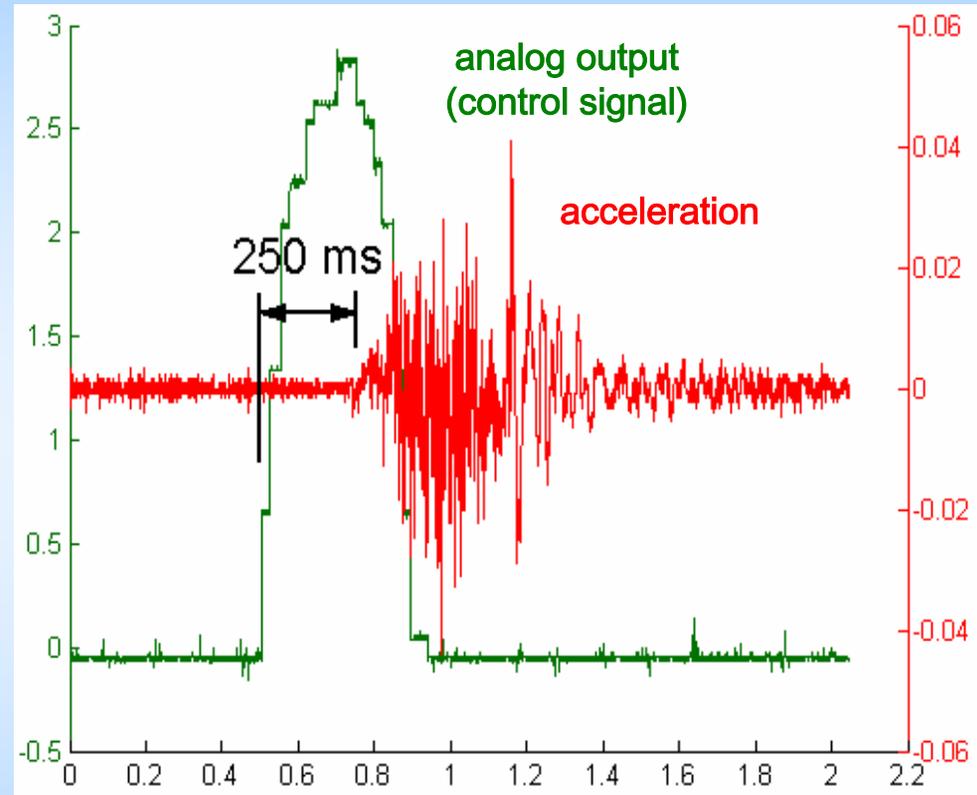
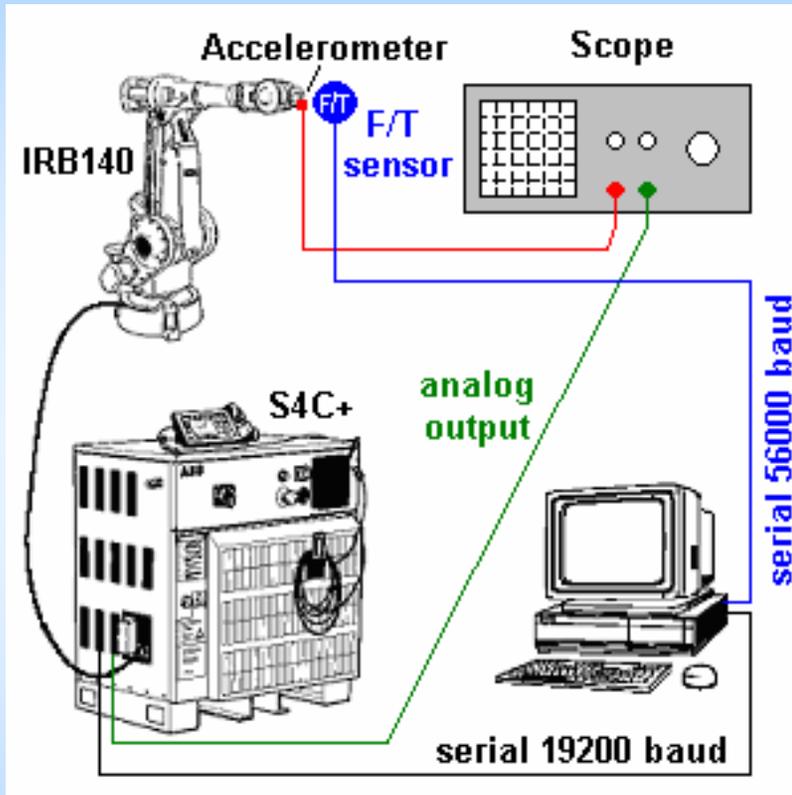
$$\tau = 50 \text{ [ms]}$$

$$P = 0.010 \text{ [s/kg]}$$

$$\Rightarrow f = 5 \text{ [Hz]}$$

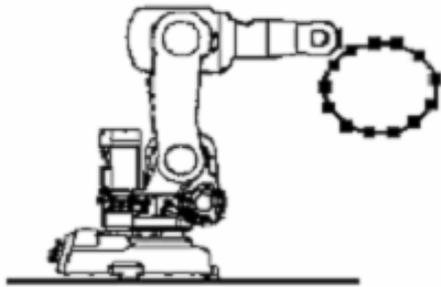


Experiments on additional dead time



S4C+ controller on ABB robots have large delay due to its advanced path-planner

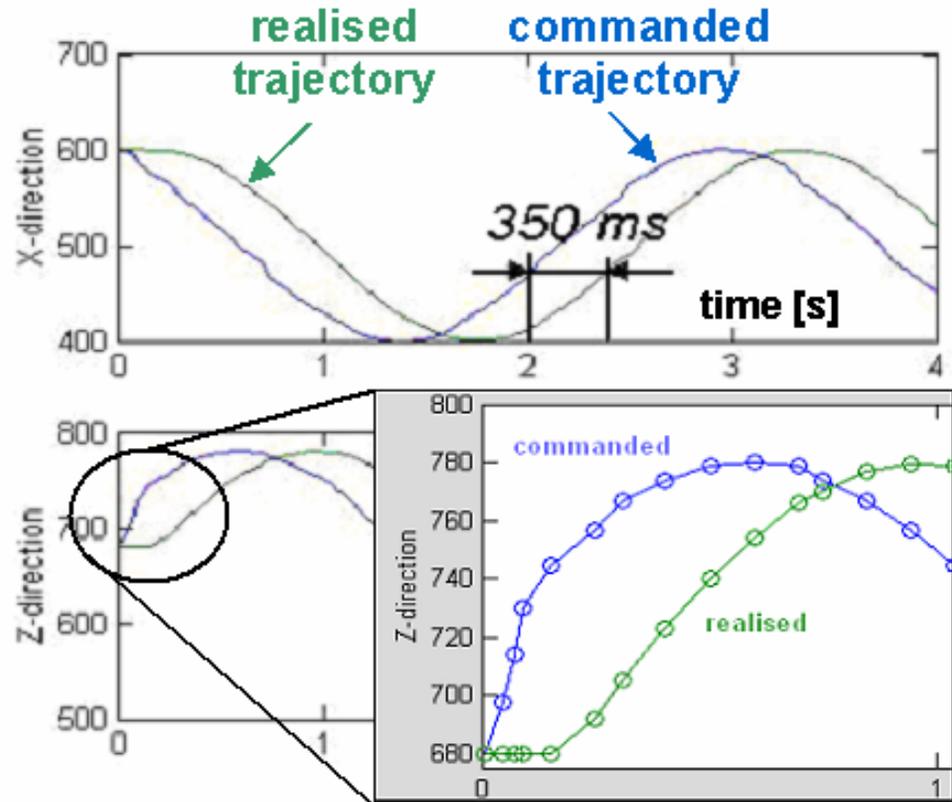
Experiments on additional dead time



R=100mm

circle_x(i)
circle_z(i)

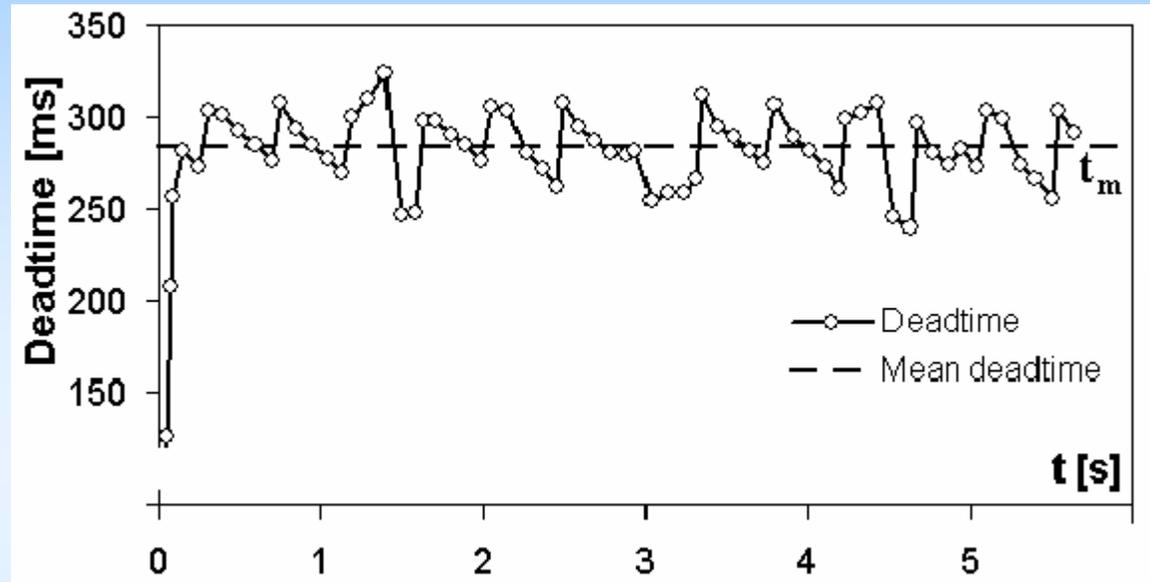
```
FOR i FROM 1 TO 72  
  next_pos.trans.x:= circle_x(i);  
  next_pos.trans.z:= circle_z(i);  
  MoveL next_pos,v200,z5,tool0;  
  cur_pos:=CRobT();  
  real_pos(i):=cur_pos.trans;  
  time(i):=ClkRead(timer);  
ENDFOR
```



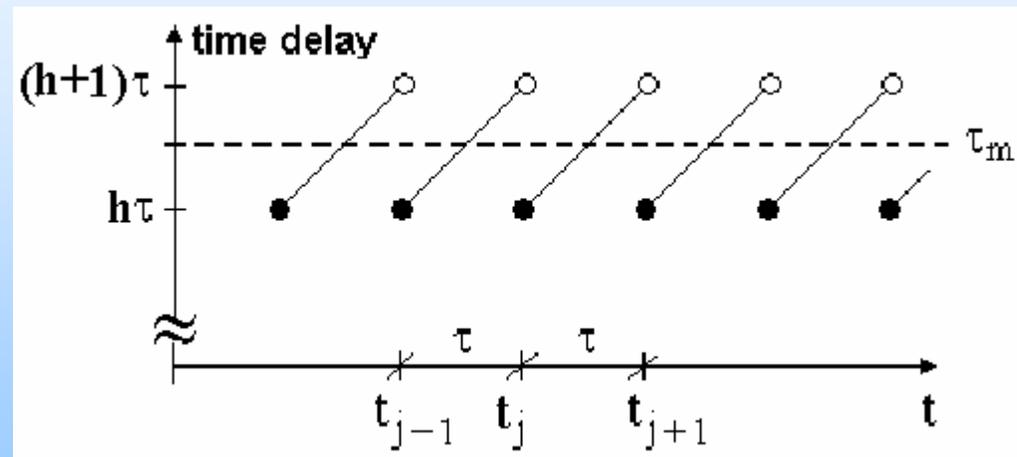
At this speed relative displacement needs ≈ 100 [ms]
so the additional dead time is about 250 [ms]

Modeling sampling and dead time

Random delay measurements



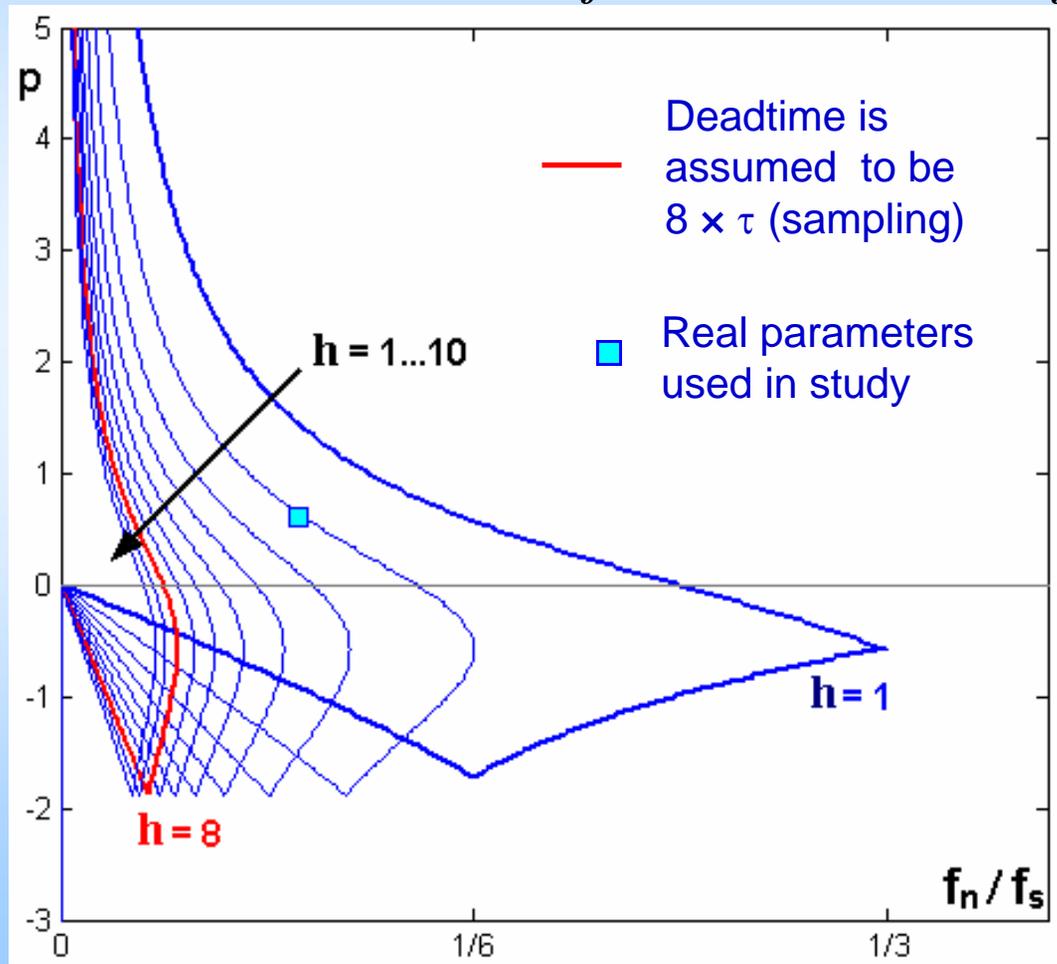
Combined delay and sampling model



Stability of rehabilitation robot

$$\dot{x}_1(t) = -Pk(x_1(t_j - h\tau) - x_2(t_j - h\tau)) + \dot{x}_2(t_j - h\tau)$$

$$t \in [t_j, t_j + \tau)$$



The unmodelled damping of the human palm and other viscous effects help to stabilize at chosen parameters

Experiments on stability



clip3.avi

stability problems
with patient's mass



clip6b.avi

stable behavior in
6 DoF



<http://reharob.manuf.bme.hu>