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Supervised by Assoc. Profs. Yizhar Or and Shai Revzen (University of Michigan) Coupled Oscillator Models for Multilegged Robots

# Outline

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**Research Contributions** 

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Summary

# **Motivation & Background**

- Legged robots are constantly developing and are used in many fields to aid human work and safety.
- These are usually inspired by animals, from bipedal humans and birds to multi-legged insects and other crawlers.











# Key Ideas

- Multi-legged animals have "rhythmic" (almost periodic) gaits.
  - Gaits repeated shape changes of the body that move it in the world.
- A rhythmic gait can be modelled as an oscillator (which decays into a **limit cycle** that is governed by a **phase**); with system noise (defined by **Floquet theory**).

- 1. Revzen S, Koditschek DE, Full RJ. Towards testable neuromechanical control architectures for running. Progress in motor control: a multidisciplinary perspective. 2009:25-55.
- 2. Revzen S. and Kvalheim M. Locomotion as an Oscillator. Bioinspired Legged Locomotion. 2017:97-110

Key Ideas

- The system is an oscillator; its variables also oscillate. Therefore, we can find subsystems that are also oscillators.
- Complicated mechanical coupling between DOFs reduces to coupling between oscillators which further reduces to co.
- In small deviations about a cycle, there is coupling between **phases**.



Revzen S, Koditschek DE, Full RJ. Towards testable neuromechanical control architectures for running. Progress in motor control: a multidisciplinary perspective. 2009:25-55.

# Key Ideas – Oscillators as Framework

- We can use **coupled phase oscillators** as a framework for a family of models for rhythmic motion.
- Mechanical systems' dynamics are complicated
- Measurements are partial and noisy.
- Thus, we chose to develop data-driven tools for this framework.







Revzen S. and Kvalheim M. Locomotion as an Oscillator. Bioinspired Legged Locomotion. 2017:97-110





Use **coupled phase oscillators** as models for gaits instead of classical mechanical dynamics.

Develop data driven tools that can perform this task.

#### **Research Goals**

Produced a synthetic dataset of motions based on coupled Hopf oscillators.

Synthetic Data	

#### Main Research Contributions

Chose the random perturbation parameters to mimic statistics from real robot's noisy data.

Noise Parameter Identification

Compared our coupledoscillators model to a phase oscillator driving a limit cycle; and a Data-Driven Floquet Analysis model.



# The 3 Models



# Why Have 3 models?

- We know the limit cycle cannot model perturbation but easy to calculate.
- DDFA models need lots of data to calculate and predict things other than phase.
- Coupling Oscillator model is a middle ground between ease of calculation and prediction power.

# 1. The Limit Cycle

- We model our system  $\mathbf{x}(t)$  as the periodic solution.
- Our system has a **global phase**  $\varphi(t)$  such that
  - $$\begin{split} \varphi(t) &= e^{j\omega t} \varphi(0). \\ \mathbf{x}(t) &\approx \mathbf{\gamma} \big( \varphi(t) \big) \end{split}$$
- Defining the limit cycle  $\mathbf{\gamma}(\varphi)$  which we estimate as

a Fourier series.

$$\hat{\mathbf{\gamma}}(\theta) := \sum_{m=-N_{ord}}^{N_{ord}} c_m e^{jm\theta}$$

• With the condition that  $\varphi(0)$  is the phase of  $\mathbf{x}(0)$ .



# 1. The Limit Cycle

• The prediction  $\tilde{\mathbf{x}}_0^k[n+s]$  from some initial state and phase  $\hat{\mathbf{x}}^k[n]$ ,  $\hat{\varphi}^k[n]$  by advancing

s sample points into the future, consists of advancing the limit cycle by the phase

difference.

$$\tilde{\mathbf{x}}_0^k[n+s] = \hat{\mathbf{\gamma}} \left( e^{j\omega s \Delta t} \hat{\varphi}^k[n] \right)$$



# 2. Data-Driven Floquet Analysis

• In our case the system  $\mathbf{x}(t)$  isn't always at the limit cycle so we assume some perturbations  $\mathbf{\delta}(t)$  from the limit cycle  $\mathbf{\gamma}(\varphi)$ :

 $\mathbf{x}(t) \approx \mathbf{\gamma}(\varphi) + \mathbf{\delta}(t)$ 

• In practice we estimated perturbations  $\{\widehat{\boldsymbol{\delta}}[n]\}^k$  as the difference from the limit cycle:

$$\widehat{\boldsymbol{\delta}}^{k}[n] \coloneqq \widehat{\mathbf{x}}^{k}[n] - \widehat{\boldsymbol{\gamma}}(\widehat{\varphi}^{k}[n])$$







[2] Guckenheimer J, Holmes P. Nonlinear oscillations, dynamical systems, and bifurcations of vector fields. Springer Science & Business Media; 2013 Nov 21. 24-25

# 2. Floquet Theory

- Floquet theory governs linear time periodic (LTP) differential equations.
- It defines a flow matrix that determines the behavior of solutions near the limit



• The flow matrix is estimated as  $\widehat{\mathbf{M}}[\theta, n]$  using LLS of pairs of perturbations

 $\{\widehat{\boldsymbol{\delta}}[n], \widehat{\boldsymbol{\delta}}[n+s]\}^k$  for multiple paths *s* samples apart.

# 2. Data-Driven Floquet Analysis

• The propagating perturbation  $\widehat{\mathbf{M}}[\theta, s]\widehat{\boldsymbol{\delta}}^{k}[n]$  is now added to the prediction from before:



 $\tilde{\mathbf{x}}_{1}^{k}[n+s] = \hat{\mathbf{\gamma}} \left( e^{j\omega s \Delta t} \hat{\varphi}^{k}[n] \right) + \widehat{\mathbf{M}}[\theta, s] \widehat{\mathbf{\delta}}^{k}[n]$ 

# 3. Subsystem Phase

- When looking at data and modeling as an oscillator we can model partial data as an oscillating subsystem.
- We chose a set of natural subsystems the robot legs.
- Whether this is a sufficient model is the main question.



Revzen S, Koditschek DE, Full RJ. Towards testable neuromechanical control architectures for running. Progress in motor control: a multidisciplinary perspective. 2009:25-55.



• Instead of modeling the entire path we only model the phase states of each subsystem using a coupling term and stochastic noise:

$$\dot{\phi}_i(t) = \omega + \sum_{j=1}^{N_s} c_{ji}(\varphi) \left( \phi_j(t) - \phi_i(t) \right) + d\nu$$

- For simplicity we use phases as real numbers from now on.
- $N_s$  is the number of subsystems (number of legs).



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- Using a bit of algebra, we can convert the equation into vector form for all legs where each element is the "relative phase"  $\beta_i(t) = \phi_i(t) - \angle \varphi$ :  $\dot{\beta}(t) \approx \mathbf{A}(\varphi) \mathbf{\beta}(t)$
- With Floquet solution:  $\beta(t) = \mathbf{F}_{\theta}[t]\beta(0)$ .
- **F** represents a flow matrix of phase perturbation from global phase, which we can estimate similarly to DDFA as  $\mathbf{F}[\theta, s]$ .



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• The leg phases are then estimated as:

 $\widetilde{\boldsymbol{\varphi}}^k[n+s] = \left( \omega s \Delta t + \angle \widehat{\varphi}^k[n] \right) + \widehat{\mathbf{F}}[\theta,s] \widehat{\boldsymbol{\beta}}^k[n]$ 

- Where  $\widetilde{oldsymbol{\phi}}^k = [\widetilde{\phi}_1^k, \dots, \widetilde{\phi}_{N_s}^k]$
- We then similarly use  $N_s$  Fourier series  $\hat{\psi}_i$  as limit cycle estimations of each leg where

$$\tilde{\mathbf{x}}_{2,i}^{k}[n+s] = \hat{\psi}_{i} \big( \tilde{\phi}_{i}^{k}[n+s] \big):$$



$$\widetilde{\mathbf{x}}_{2}^{k}[n+s] = \widehat{\mathbf{\Psi}}\big(\widetilde{\mathbf{\varphi}}^{k}[n+s]\big)$$



## Model Comparison





## Model Comparison



Produced a synthetic dataset of motions based on coupled Hopf oscillators.

Synthetic Data

#### Main Research Contributions

Chose the random perturbation parameters to mimic statistics from real robot's noisy data.

Noise Parameter Identification

Compared our coupledoscillators model to a phase oscillator driving a limit cycle; and a Data-Driven Floquet Analysis model.



# Synthetic Data

#### Dataset

- Research is based on data collected from Octobot an 8legged modular robot developed by our collaborators at the BIRDS lab at the University of Michigan.
- This was used to create a synthetic dataset as a tool for comparing models.



# Why Synthetic Data?

- Parameters are not known for real data (such as coupling).
- Gives us a ground truth to compare to.
- Allows for easy configuration of working environment.

Produced a synthetic dataset of motions based on coupled Hopf oscillators.

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Noise Parameter

Identification

Noise Parameter Identification

# Why Extract Noise Parameters?

- Statistical power depends on noise.
- Too little noise not enough perturbations.
- Too much noise not enough correlation.
- Parameters such as phase standard deviation should track real-world data.

#### **Noise Parameter Identification**

- Phase is a circular variable: usual mean and variance cannot be used.
- We estimated noise parameters using **directional statistics**.
  - Directional statistics statistics of directions and rotations on a unit circle.

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Noise Parameter

Identification





## **Model Comparison**

**Relative Remaining Variance** – variance of

prediction residuals relative to variance of

Cartesian *RRV* data (from limit cycle) [4].

[4] H.M. Maus et. al., 2015, *Constructing predictive models of human running* 



# Model Comparison Average RRV

Model	Phase RRV	Radius RRV	Cartesian RRV
Limit Cycle	0.273	-0.013	-0.038
DDFA	0.764	0.334	0.578
Coupled Oscillator	0.766	0.008	0.515

Relative Remaining Variance – variance of prediction residuals relative to variance of data (from limit cycle)[4].

[4] H.M. Maus et. al., 2015, Constructing predictive models of human running

# Summary

- Multi-legged robots can be modeled as both a phase oscillator or as subsystems of coupled phase oscillators.
- In theory model of coupled phase-oscillators can be as good as full Floquet analysis.
- There is a range of parameters that the robot works with for our model to be accurate.

# Thank You







# Mathematical Background

- Given a LTP system with period  $T: \dot{\mathbf{x}}(t) = \mathbf{A}(t)\mathbf{x}(t), \mathbf{A}(t+T) = \mathbf{A}(t)$
- For a fundamental solution matrix  $\mathbf{X}(t)$  of the system:

 $\mathbf{X}(t+T) = \mathbf{X}(t)\mathbf{X}(0)^{-1}\mathbf{X}(T)$ 

• In the theory of oscillators  $\mathbf{X}(T)$  is called the **Monodromy** matrix with its

eigenvalues the characteristic multipliers determining stability of the system.



• There exists a periodic matrix  $\mathbf{P}(t)$  with period T, and constant matrix  $\mathbf{R}$  both nonsingular such that:

$$\mathbf{X}(t) = \mathbf{P}(t)e^{\mathbf{R}t}$$

• There also exists a coordinate transformation with periodic matrix  $\mathbf{Z}(t)$ :

$$\mathbf{y}(t) = \mathbf{Z}(t)\mathbf{x}(t)$$



- This allows for the creation of new coordinates based on the Floquet multipliers that is periodic and coincides with the system limit cycle.
- Each Floquet multiplier affects the magnitude of perturbation in the direction of the matching eigenvector. Thus, operating as modes.



- Our system has a **global phase**  $\varphi(t)$  such that  $\varphi(t) = e^{i\omega t}\varphi(0)$ , defining the limit cycle  $\gamma(\varphi(t))$ .
- In our case the system  $\mathbf{x}(t)$  isn't always at the limit cycle so we assume some perturbations  $\boldsymbol{\delta}(t)$  from the limit cycle  $\boldsymbol{\gamma}(\varphi(t))$ :

 $\mathbf{x}(t) = \mathbf{\gamma}(\varphi(t)) + \mathbf{\delta}(t)$ 

• With the condition that  $\varphi(0)$  is the phase of  $\mathbf{x}(0)$ .

• Thus, our dynamical system can be defined as:

 $d\varphi(t) = i\omega\varphi(t)dt$  $d\delta(t) = \mathbf{H}(\varphi)\delta(t)dt$ 

• For some non-singular matrix  $\mathbf{H}(\varphi)$ .



• Let **F** be the fundamental solution matrix to the LTP  $\dot{\mathbf{F}} = \mathbf{H}(e^{i\omega t})\mathbf{F}$ ,  $\mathbf{F}(0) = \mathbf{I}$  then:

 $\varphi(t) = e^{i\omega t}\varphi(0)$  $\mathbf{\delta}(t) = \mathbf{F}_{\varphi(0)}(t)\mathbf{\delta}(0)$ 

- Where we define:  $\mathbf{F}_{\theta}(t) \coloneqq \mathbf{F}\left(t + \frac{\arg\theta}{\omega}\right) \mathbf{F}^{-1}\left(\frac{\arg\theta}{\omega}\right)$
- In practice we need to estimate these equations using a DDFA.



# **General Theory**

• We identify the 1-dimensional torus  $\mathbb{T}^1$  with the circle  $S^1$ , and consider those to be the complex unit circle  $\{z \in \mathbb{C} s. t. |z| = 1\}$ .

# Modeling

- A sufficiently smooth dynamical system  $\Phi: \mathbb{R} \times X \to X$ .
- For  $t, s \in \mathbb{R}$ ,  $\mathbf{x} \in \mathbf{X}$ :  $\Phi^0 \mathbf{x} = \mathbf{x}$ ,  $(\Phi^t \circ \Phi^s) \mathbf{x} = \Phi^{t+s} \mathbf{x}$
- Assume it is an oscillator therefore de define 4 different parameters with the system.

# Modeling

1. A "global phase"  $\varphi: \mathbf{X} \to \mathbb{T}^1$  and  $\omega > 0$  such that for all  $t, \mathbf{x}: \varphi(\Phi^t \mathbf{x}) = e^{j\omega t}\varphi(\mathbf{x})$ This phase is not unique.

2. A "limit cycle"  $\gamma: \mathbb{T}^1 \to \Gamma \subseteq \mathbf{X}$  such that:  $\gamma(e^{j\omega t}) = \Phi^t(\gamma(1))$  and  $\gamma$  is onto.

3. A "phase projection"  $\mathbf{P}: \mathbf{X} \to \mathbf{\Gamma}$  such that  $\mathbf{P}(\mathbf{x}) \coloneqq \mathbf{\gamma}(\varphi(\mathbf{x}))$ .

It follows that for all  $t: \mathbf{P} \circ \Phi^t = \Phi^t \circ \mathbf{P}$ .

4. The limit cycle is exponentially stable. There exits  $\alpha > 0$  such that for all  $t, \mathbf{x}$ :  $\|(\Phi^t \mathbf{x}) - \mathbf{P}(\Phi^t \mathbf{x})\| < e^{-\alpha t} \|\mathbf{x} - \mathbf{P}(\mathbf{x})\|$ 

# Data Driven Framework

- To obtain a model of  $\Phi^{\Delta t}$  we use pairs of sampled states, where  $\Delta t$  is the sampling interval.
- We denote at time  $n\Delta t$  the state on trajectory k as  $\hat{\mathbf{x}}^k[n]$  .
- An ideal (noise-free) dataset is assumed to be pairs  $(\hat{\mathbf{x}}^k[n], \hat{\mathbf{x}}^k[n+1])$ .
- We assume the actual data has a memoryless Gaussian noise process  $\nu$  that is added to the time evolution:  $\Phi^* \coloneqq \Phi^{\Delta t} + \nu$ .

## **Phase Estimation**

- We rely on a phase estimation method, which given the dataset  $\{\hat{\mathbf{x}}^k[n]\}$ provides an estimated phase  $\{\varphi^k[n]\}$  for each data point.
- The phase estimation must be consistent across multiple trajectories in the dataset.
- We used the **Phaser** algorithm[1] which estimates the instantaneous phase for each sample point in a given noisy system dataset.

[1] Revzen S, Guckenheimer JM. Estimating the phase of synchronized oscillators. Physical Review E—Statistical, Nonlinear, and Soft Matter Physics. 2008 Nov;78(5):051907.

#### Assumptions

The Data-Driven Models we construct rely on some assumptions about the noise and the limit cycle. Let T be the oscillation period of  $\Gamma$ , L be the Euclidean length of  $\Gamma$ , and  $\sigma^2(\mathbf{X})$  be the variance of the noise process  $\boldsymbol{\nu}$  at point  $\mathbf{x} \in \mathbf{X}$ . We assume

- 1.  $\sigma^2$  does not change much, i.e. for any  $\mathbf{x}, \mathbf{y} \in \mathbf{X} \sigma^2(\mathbf{x}) / (\sigma^2(\mathbf{x}) + \sigma^2(\mathbf{y}))$  is sufficiently close to 1/2.
- 2.  $\sqrt{\sigma^2} \ll L$ .
- 3.  $1000 > T/\Delta t > 10$ .
- 4.  $T > 3/\alpha$  for  $\alpha$  the exponential convergence rate bound.
- 5. Each experiment should be at least 2T or more.

### DDFA

Because  $\Phi$  is smooth, we can develop  $\Phi^t(\mathbf{x})$  into a first order expansion:

$$\Phi^{t}(\mathbf{x}) := \Phi^{t}(\mathbf{P}(\mathbf{x}) + \boldsymbol{\delta}) = \Phi^{t}(\mathbf{P}(\mathbf{x})) + D\Phi^{t}(\mathbf{P}(\mathbf{x}))\boldsymbol{\delta} + r(\mathbf{x},\boldsymbol{\delta}),$$
(2.6)

where the residual r satisfies  $\lim_{\delta \to 0} r(\mathbf{x}, \delta) / \|\delta\| = 0$ . We can now define  $\mathbf{M} : \mathbb{T}^1 \times \mathbb{R} \times \mathsf{T}\mathbf{X} \to \mathsf{T}\mathbf{X}$  as

$$\mathbf{M}[\theta, t] := D\Phi^t(\boldsymbol{\gamma}(\theta)), \tag{2.7}$$

#### DDFA

The DDFA model consists of estimating  $\mathbf{M}$  and using this estimate  $\hat{\mathbf{M}}$  to predict  $\hat{\boldsymbol{\delta}}^{k}[n+s]$ . We selected  $N_{\phi}$  evenly spaced phases  $\phi_{m} := e^{j2\pi \frac{m}{N_{\phi}}}$  and define for any  $\phi \in \mathbb{T}^{1}$  that  $\lfloor \phi \rfloor$  is the closest  $\phi_{m}$  to  $\phi$ . Using this we computed  $\hat{\mathbf{M}}[\lfloor \theta \rceil, s]$  as the least squares solution of:

$$\hat{\mathbf{M}}[\lfloor\theta\rceil, s]\hat{\boldsymbol{\delta}}^{k}[n] = \hat{\boldsymbol{\delta}}^{k}[n+s] \text{ s.t. } \left[\hat{\varphi}^{k}[n]\right] = \lfloor\theta\rceil,$$
(2.8)



• Instead of modeling the entire path we only model the phase of each leg using a

coupling term and stochastic noise:

$$\dot{\phi}_i(t) = \omega + \sum_{j=1}^{N_s} c_{ji}(\varphi) \left( \phi_j(t) - \phi_i(t) \right) + d\nu$$

- For simplicity we use phases as real numbers from now on.
- $N_s$  is the number of legs.

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• We define the residual phases  $\beta_i(t) \coloneqq \phi_i(t) - \angle \phi(t)$  where the **global phase** is

$$\varphi(t) = e^{j\omega t}\varphi(0)$$
 such that:  
 $\dot{\beta}_i(t) = \sum_{j=1}^{N_s} c_{ji}(\varphi) \left(\beta_j(t) - \beta_i(t)\right) + d\nu$ 

• Rewriting:

$$\dot{\beta}_{i}(t) = \sum_{j=1}^{N_{s}} c_{ji}(\varphi)\beta_{j}(t) - \beta_{i}(t) \sum_{j=1}^{N_{s}} c_{ji}(\varphi) + d\nu$$



• Let us define the two coupling matrices  $C(\varphi)$ ,  $D(\varphi)$ ,  $A(\varphi)$ :

$$\mathbf{C}(\varphi) = \begin{bmatrix} c_{11}(\varphi) & \dots & c_{1N_s}(\varphi) \\ \vdots & \ddots & \vdots \\ c_{N_s1}(\varphi) & \dots & c_{N_sN_s}(\varphi) \end{bmatrix} \quad \mathbf{D} = \begin{bmatrix} \sum_{j=1}^{N_s} c_{1j}(\varphi) & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \sum_{j=1}^{N_s} c_{N_sj}(\varphi) \end{bmatrix}$$

 $\mathbf{A}(\varphi) = \mathbf{C}^{T}(\varphi) - \mathbf{D}(\varphi)$ 

• Which gives the equation:  $\dot{\beta}(t) = \mathbf{A}(\varphi) \boldsymbol{\beta}(t)$ 

- We now have an LTP system:  $\dot{\boldsymbol{\beta}}(t) \approx \mathbf{A}(\varphi)\boldsymbol{\beta}(t)$
- Solving using Floquet theory:  $\beta(t) = \mathbf{F}[\theta, t]\beta(0)$
- Where we have a matrix  $\mathbf{F}[\theta, t]$  which is the flow matrix that is solved according to Floquet theory.



# Extra Slides

# 1. The Limit Cycle

For sample paths of a stochastic differential equation:

- $\{\hat{\mathbf{x}}[n]\}^k$  the k = 1, ..., N sampled paths, with  $n = 1, ..., T_k$  sample points for each path, a sampling interval  $\Delta t$ , and a sufficiently tame noise process.
- $\{\hat{\varphi}[n]\}^k$  corresponding instantaneous phases.
- $\hat{\mathbf{\gamma}}(\hat{\varphi})$  estimated limit cycle as a fitted Fourier series of order  $N_{ord}$ .

$$\widehat{\mathbf{\gamma}}(\theta) := \sum_{m=-N_{ord}}^{N_{ord}} c_m e^{jm\theta}$$



# 2. Data-Driven Floquet Analysis

• Our dynamical system can be defined using  $\varphi(t)$  and  $\delta(t)$  with  $\mathbf{M}_{\theta}(t)$  the matrix representing the flow of perturbations from some initial phase  $\theta$ .



#### Synthetic Data

- We use a "Hopf" oscillator to simulate the motion of each robot leg.
- Dynamics are governed by the following equations in polar coordinates:

$$\dot{r}_i(t) = \alpha \left(1 - r_i(t)\right) + \dot{\eta}_i \left(\theta_i(t)\right) + \delta \nu_r$$
$$\dot{\theta}_i(t) = \omega + \sum_{j=1}^{N_s} C_{ij} \left(\theta_j(t) - \theta_i(t)\right) + \delta \nu_\theta$$

• Here the phase of each subsystem is coupled with all other subsystems.

#### Synthetic Data

Sim: 2 Subsystem Phases Relative to Each Other Example 1 run 21



