

# ME/SE 740

## Lecture 22

### Extended Jacobian

EXTENDED JACOBIAN APPROACH TO RESOLUTION OF REDUNDANCY:

If redundancy is resolved by means of a functional constraint  $G(\theta) = 0$ , we define the extended Jacobian:

$$J_e = \begin{pmatrix} J \\ \frac{\partial G}{\partial \theta} \end{pmatrix}$$

Before we proceed, let us return to the last example in Lecture 21 (i.e., the three link manipulator) and develop  $J_e$  when  $G(\theta) = \sin^2\theta_2 + \sin^2\theta_3$ . The Extended Jacobian is given below, followed by two plots: the first is a 3-D plot of  $\det J_e = 2(s_{23}(s_3c_3 - s_2c_2) + s_2s_3(c_3 - c_2))$ ; and the second shows link angles  $\theta_2, \theta_3$  that make  $\det J_e = 0$ .

$$J_e = \begin{pmatrix} -s_1 - s_{12} - s_{123} & -s_{12} - s_{123} & -s_{123} \\ c_1 + c_{12} + c_{123} & c_{12} + c_{123} & c_{123} \\ 0 & 2s_2c_2 & 2s_3c_3 \end{pmatrix}$$

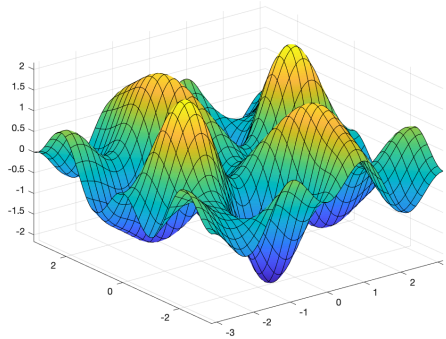


Figure 1: **3-D Plot of  $\det J_e$**

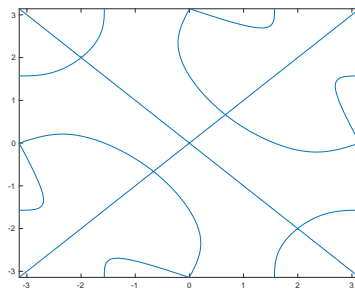


Figure 2:  $\theta_2, \theta_3$  that make  $\det J_e$  equal to zero

Note that along trajectories satisfying the constraint that:

$$\begin{pmatrix} \dot{x} \\ 0 \end{pmatrix} = J_e \dot{\theta}$$

the joint space trajectories are formally given by the differential equation:

$$\dot{\theta} = J_e^{-1} \begin{pmatrix} \dot{x} \\ 0 \end{pmatrix}$$

But to make this rigorous we need to know when  $J_e$  will be singular. Certainly whenever  $J = \frac{\partial f}{\partial \theta}$  is singular, but by proper choice of  $G$ , such mechanical singularities can be avoided. Are there other singularities?

$$J_e = \begin{pmatrix} J \\ G_\theta \end{pmatrix}$$

where the rows comprising  $G_\theta$  are partial derivatives of the constraint function. For simplicity we will restrict our discussion to the case  $m = n - 1$ , degree 1 redundancy.

Now

$$\begin{aligned} J_e(J^\dagger \vdots \vec{n}) &= \begin{pmatrix} J \\ G_\theta \end{pmatrix} (J^T (J J^T)^{-1} \vdots \vec{n}) \\ &= \left( \begin{array}{c|c} I & 0 \\ \hline \xi_1 \dots \xi_{n-1} & G_\theta \vec{n} \end{array} \right) \quad (\star) \end{aligned}$$

where  $J^\dagger = J^T (J J^T)^{-1}$  and is an  $n \times (n - 1)$  matrix. Thus there are potential problems in inverting  $J_e \Leftrightarrow G_\theta \cdot \vec{n} = 0 \Leftrightarrow$  (one of  $G_\theta$  or  $\vec{n}$  are zero or  $G_\theta$  lies in the row space of  $J$ ).

Note that  $(\star)$  provides a formula whereby  $J_e^{-1}$  may be explicitly written as:

$$\begin{aligned} J_e^{-1} &= (J^\dagger \vdots \vec{n}) \left( \begin{array}{c|c} I & 0 \\ \hline -\frac{\xi_1}{G_\theta \vec{n}} \dots -\frac{\xi_{n-1}}{G_\theta \vec{n}} & \frac{1}{G_\theta \vec{n}} \end{array} \right) \\ &= \left( J^\dagger - \frac{\vec{n} \cdot \xi^T}{G_\theta \vec{n}} \vdots \frac{\vec{n}}{G_\theta \vec{n}} \right) \end{aligned}$$

Now

$$\dot{\theta} = J_e^{-1} \begin{pmatrix} \dot{x} \\ 0 \end{pmatrix} = J^\dagger \dot{x} - \frac{\vec{n} \cdot \xi^T}{G_\theta \vec{n}} \dot{x}$$

and since

$$\xi^T = (\xi_1, \dots, \xi_{n-1}) = G_\theta J^\dagger$$

we have

$$\dot{\theta} = J^\dagger \dot{x} - \frac{\vec{n} \cdot G_\theta J^\dagger \dot{x}}{G_\theta \cdot \vec{n}} = J^\dagger \dot{x} + v(t) \vec{n}$$

where

$$v(t) = -\frac{G_\theta J^\dagger \dot{x}}{G_\theta \cdot \vec{n}}$$

Consider the conditions where invertibility of  $J_e$  is in question:

$$G_\theta \cdot \vec{n} = 0$$

Case:  $\vec{n} = 0$

$$\vec{n} = \lambda(J_1, -J_2, \dots, (-1)^{n+1}J_n)$$

where  $\lambda$  is a scalar and  $J_k$  is the k-th principal minor of  $J$

$$\vec{n} = 0 \Leftrightarrow \text{rank}J < m \Leftrightarrow \text{configuration is kinematically singular}$$

Case:  $G_\theta = 0$

In this case, numerator and denominator entries can cancel in

$$v(t) = -\frac{G_\theta J^\dagger \dot{x}}{G_\theta \cdot \vec{n}}$$

resulting in the potential singularity being ignorable.

Case:  $\vec{n} \neq 0, G_\theta \neq 0$

This is a truly singular situation. We have  $G_\theta$  belonging to the row space of  $J$ . The satisfaction of the constraint requires  $G_\theta \dot{\theta} \equiv 0$ . But  $G_\theta = y^T J$  for some m-vector  $y$ . Hence we must have

$$y^T J \dot{\theta} = 0$$

and thus  $y^T \dot{x} = 0$  since  $\dot{x} = J \dot{\theta}$ . Therefore, we cannot move the end-effector in the direction  $y$  and continue to satisfy the constraint.

Definition: Configurations corresponding to  $G_\theta \neq 0, \vec{n} \neq 0$  but  $G_\theta \cdot \vec{n} = 0$  are called algorithmic singularities.

## Example

Consider the planar manipulator

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} c_1 + c_{12} + c_{123} \\ s_1 + s_{12} + s_{123} \end{pmatrix}$$

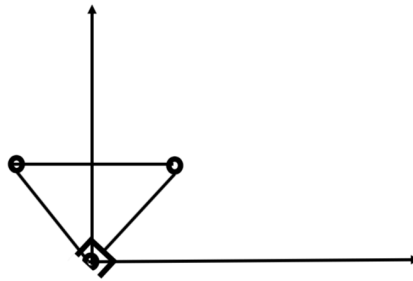
The constraint maximizing  $\sin^2\theta_2 + \sin^2\theta_3$  is  $\theta_2 = \theta_3$ . With this constraint, if we examine

$$\frac{\frac{\partial G}{\partial \theta} \cdot J^\dagger}{\frac{\partial G}{\partial \theta} \cdot \vec{n}}$$

we find that in lowest terms, the common denominator of the entries in this vector is:

$$(\sin\theta_2 + \sin(2\theta_2))|\vec{n}|^2$$

This vanishes when  $|\vec{n}|^2 = 0$  (not of interest) and when  $\theta = \pm \frac{2\pi}{3}$ . This is a true algorithmic singularity wherein the manipulator places its end-effector on its base.



For redundant manipulators:

1. Brockett showed that in general we cannot rule out the possibility of singularities.
2. While instantaneously optimizing a figure of merit regarding configurations provides a useful approach to resolution of kinematic redundancy, in general any such approach will be associated with algorithmic singularity.

Other work on the resolution of kinematic redundancy:

### Pathwise Resolution of Kinematic Redundancy

Consider the following expression:

$$\int_0^T \left( \frac{1}{2} \dot{\theta}^T W^{-1} \dot{\theta} + g(\theta) \right) dt \quad (A)$$

**Theorem** Joint space trajectories which optimize (A) satisfy

$$\ddot{\theta} = J_W^\dagger (\ddot{x} - \dot{J}\dot{\theta}) + P_W (\dot{W}W^{-1}\dot{\theta} + Wg_\theta) \quad (**)$$

where

$$P_W = (I - J_W^\dagger J)$$

is the weighted null space projection operator of the Jacobian,  $J$ , and

$$J_W^\dagger = WJ^T(JWJ^T)^{-1}$$

and  $J_W^\dagger$  is the weighted pseudo-inverse of  $J$ .

**Proof:** This theorem follows from a variational argument in which the joint space trajectory variations  $\delta\theta$  are constrained to lie in the direction of the null space of  $J$ . The Euler-Lagrange operator defined by the functional (A) is:

$$\frac{d}{dt}(W^{-1}\dot{\theta}) - \frac{\partial g}{\partial \theta}$$

and if  $\theta(\cdot)$  minimizes (A) over all trajectories which vary with respect to  $\theta(\cdot)$  in the direction  $\ker J(\theta(t))$  (i.e., with respect to all trajectories corresponding to the given operational space path  $x(\cdot)$ ), it follows that  $\theta(\cdot)$  must satisfy

$$P_W \left\{ W \left[ \frac{d}{dt}(W^{-1}\dot{\theta}) - \frac{\partial g}{\partial \theta} \right] \right\} = 0 \quad (B)$$

Note that  $P_W$  is the orthogonal projection onto the null space of  $J$  to the inner product defined by the symmetric positive definite matrix  $W^{-1}$ . If we differentiate  $\dot{x} = J\dot{\theta}$  with respect to  $t$ , we obtain

$$\ddot{x} = \dot{J}\dot{\theta} + J\ddot{\theta}$$

which may be equivalently written as

$$\ddot{\theta} = J_W^\dagger(\ddot{x} - \dot{J}\dot{\theta}) + P_W v \quad (C)$$

for an appropriate choice of  $v$ . Multiplying both sides of this equation by the projection operator  $P_W$  and noting that  $P_W J_W^\dagger = 0$ , we obtain

$$P_W \ddot{\theta} = P_W v.$$

Using (B), we find that this implies

$$P_W v = \dot{W}W^{-1}\dot{\theta} + W \frac{\partial g}{\partial \theta}$$

and substituting this into (C) proves the theorem.

### Typical Boundary Conditions:

#### I. Initial Value Conditions:

$$\begin{aligned} x(t_0) &= f(\theta(t_0)) \\ \dot{x}(t_0) &= J(\theta(t_0))\dot{\theta}(t_0) \end{aligned}$$

#### II. Two-point Boundary Values:

$$\begin{aligned} x(t_0) &= f(\theta(t_0)) \\ x(t_f) &= f(\theta(t_f)) \end{aligned}$$

III. Natural Boundary Conditions:

$$\begin{aligned}P_W \dot{\theta}(t_0) &= 0 \\ P_W \dot{\theta}(t_f) &= 0\end{aligned}$$

IV. Periodic Boundary Conditions: if  $x$  satisfies  $x(0) = x(T)$ , the objective is to find trajectories which satisfy (\*\*\*) subject to  $\theta(0) = \theta(T)$  and  $\dot{\theta}(0) = \dot{\theta}(T)$

### Homotopy Continuation Methods Applied to Path-wise Resolution of Kinematic Redundancy

**Problem:**

$$\min \int_0^T \left( \frac{\epsilon}{2} \|\dot{\theta}\|^2 + (1 - \epsilon)g(\theta) \right) dt$$

with

$$\begin{aligned}\theta(0) &= \theta(T), & \dot{\theta}(0) &= \dot{\theta}(T) \\ \epsilon \hat{n} \cdot \ddot{\theta} &= (1 - \epsilon)G(\theta)\end{aligned}$$

where

$$G(\theta) = \frac{\partial g}{\partial \theta}(\theta) \cdot \hat{n}(\theta)$$

**Reference:** D. P. Martin, J. B., J. M. Hollerbach, "Resolution of kinematic redundancy using optimization techniques," IEEE Trans. on Robotics and Automation, 5(4), pp. 529-533.