Learning Neural Contracting Dynamics: Extended Linearization and Global Guarantees

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Imitation Learning





¹H. Beik-Mohammadi, S. Hauberg, G. Arvanitidis, N. Figueroa, G. Neumann, and L. Rozo. Neural contractive dynamical systems. ICLR, 2024. ²https://neptune.ai/blog/self-driving-cars-with-convolutional-neural-networks-cnn

Learning Dynamical Systems

Learn a System:

$$\{\{x_{i,t}, \dot{x}_{i,t}\}_{t=1}^T\}_{i=1}^N$$

From Demonstrations:

$$\dot{x} = f(x)$$

Which Most Closely Follows the Demonstrations:

$$\operatorname{argmin}_{f} \sum_{i=1}^{N} \sum_{t=1}^{T} ||\dot{x}_{i,t} - f(x_{i,t})||_{2}$$



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- Trajectories should all have same endpoint.
- Off data trajectories should smoothly rejoin data trajectories.
- System should be robust to noise.



Contracting Dynamical System

Given $\dot{x} = F(x, t)$, vector field F is contractive if its flow is a contraction map.



Trajectories of contracting systems:

- Exponentially converge to a fixed point.
- Exponentially converge to each other.
- Are robust to disturbances.

Neural Contractive Dynamical Systems

Parameterizes the Jacobian of the dynamical system

$$J_f(x) = -J_\theta(x)^\top J_\theta(x) - I$$

Contracting in L2 by construction:

$$\lambda_{max}\left(\frac{J_f + J_f^{\top}}{2}\right) < 0$$

Line-integrate Jacobian to get the vector field:

$$f(x) = \dot{x}_0 + \int_0^1 J_f((1-t)x_0 + tx)(x-x_0)dt$$

Extended Linearized Contractive Dynamics

ELCD model

$$f(x) = A(x, x^*)(x - x^*)$$

$$A(x) = -P_s(x, x^*)^\top P_s(x, x^*) + P_a(x, x^*) - P_a(x, x^*)^\top - \alpha I$$

- Parameterizes Vector Field, rather than Jacobian.
- Includes anti symmetric component.
- Contracting (in L2)

Non-Euclidean Contracting Dynamics

Use parameterization in latent space and use diffeomorphism to map to data space.



Contraction is preserved under diffeomorphism, with respect to a different metric.

L. Dinh, J. Sohl-Dickstein, and S. Bengio. Density estimation using Real NVP. (ICLR), 2017.

Choice in diffeomorphism

Coupling Layers¹:

$$y_{1:d} = x_{1:d}$$
$$y_{d+1:D} = g_{x_{1:d}}(x_{d+1:D})$$

Equipped with Rational Quadratic Splines²:



¹L. Dinh, J. Sohl-Dickstein, and S. Bengio. Density estimation using real NVP. ICLR, 2017 ²C. Durkan, A. Bekasov, I. Murray, and G. Papamakarios. Neural spline flows. Neurips, 2019





¹A. Lemme, Y. Meirovitch, M. Khansari-Zadeh, T. Flash, A. Billard, and J. J. Steil. Open-source benchmarking for learned reaching motion generation in robotics. Paladyn, Journal of Behavioral Robotics, 6(1):30–41, 2015

Results



2-Link Pendulum Phase Plots



Demonstration Trajectory

Results

	SDD	EFlow	NCDS	ELCD
LASA-2D	0.37 ± 0.32	1.05 ± 0.25	0.59 ± 0.61	$\textbf{0.12} \pm \textbf{0.11}$
LASA-4D	2.49 ± 2.4	2.24 ± 0.12	2.19 ± 1.23	0.80 ± 0.54
LASA-8D	5.26 ± 0.50	2.66 ± 0.63	5.04 ± 0.77	$\boldsymbol{1.52}\pm\boldsymbol{0.61}$
Pendulum-4D	0.49 ± 0.11	0.17 ± 0.01	1.35 ± 2.26	$\textbf{0.03} \pm \textbf{0.01}$
Pendulum-8D	0.75 ± 0.08	0.33 ± 0.01	2.88 ± 0.69	$\textbf{0.14} \pm \textbf{0.03}$
Pendulum-16D	1.86 ± 0.14	0.45 ± 0.01	1.65 ± 0.31	$\textbf{0.44} \pm \textbf{0.09}$
Rosenbrock-8D	NaN	1.90 ± 0.16	2.74 ± 0.15	$\textbf{1.22}\pm\textbf{0.01}$
Rosenbrock-16D	NaN	3.57 ± 0.66	3.68 ± 0.12	2.57 ± 0.09

Mean and standard deviation of dynamic time warping distance (DTWD) of baselines and ELCD on all datasets.