

Some Simple Non-Holonomic Mechanical Systems

Are Too Symmetric to
Have Exponential Stability

Also
Examples

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[Harry Dankowicz, VPI]

- A quick way to see that some systems cannot be stable.
- An explanation (history of science) for why people have been slow to see the utility of non-holonomic mechanics.

Mechanical Systems

- Particles and rigid bodies
- Only conservative forces
- No explicit t dependence
- Non-holonomic or Holonomic Constraints imposed in a workless way.
- Smooth

Particles & Rigid bodies connected to the world and each other w/ hinges, frictionless sliding, rolling, skates, ...

$$KE + PE = \text{Constant}$$

"Conservative" Systems

Geometric Constraints

$q_1, q_2, q_3 \dots$ are configuration variables.

[e.g.: x, y, θ, ϕ etc. of particles or rigid bodies.]

Holonomic: "Integrable"

$$F(q_1, q_2, \dots) = 0 \quad \text{or} \quad (f_1(q) \dot{q}_1 + f_2(q) \dot{q}_2 + \dots = 0$$

e.g., $x^2 + y^2 - r^2 = 0$ e.g., $x\dot{x} + y\dot{y} = 0$

$N = M$

Non-Holonomic: "Non-Integrable"

~~$F(q_1, q_2, \dots) = 0$~~

↑ no such thing

$$f_1(q) \dot{q}_1 + f_2(q) \dot{q}_2 + \dots = 0$$

e.g., $\dot{x} \cos \theta - \dot{y} \sin \theta = 0$ $N < M$

NO SUCH: ~~$f(x, y, \theta) = 0$~~

Holonomic:

$$(N=M)$$



hinge
 $4=4$



particle on
a surface
 $2=2$



particle on
a wire
 $1=1$

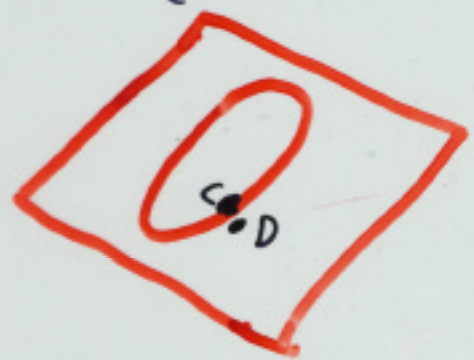
$N = \text{dim. of vel. space}$
 $M = \text{dim of config. space}$



rigid bodies in
sliding contact
 $5=5$

Non-Holonomic:

$$(N < M)$$



Disk rolling on a
plane

$$\underline{v_c} = \underline{0}$$

$$3 < 5$$



skate on plane
 $\dot{x} \sin \theta - \dot{y} \cos \theta = 0$

$$2 < 3$$

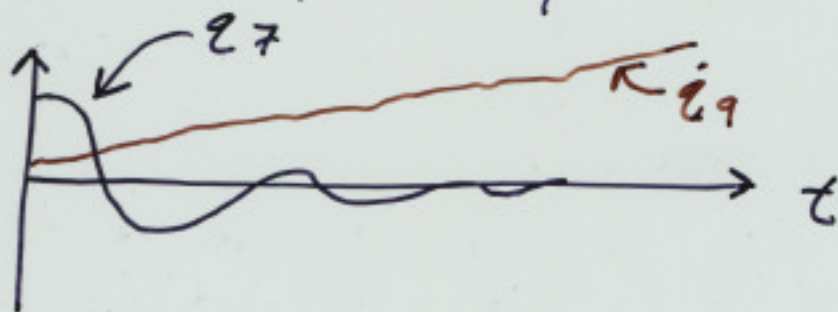
[\approx Wings, Sails, Keels]

You can get to a space
of configs. bigger
than the space of vels.

"parallel parking"

Exponential Stability

For all solutions near a reference solution some z_i , say z_7 , goes exponentially to zero while no z_i or \dot{z}_i goes exponentially to ∞ .

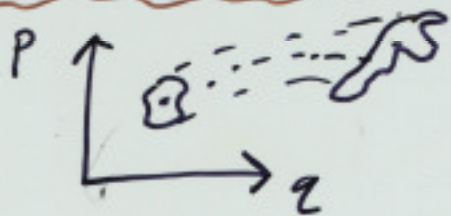


Note: Assume reasonable variables.

"Thm": Hamiltonian systems cannot have exponential stability

$$\dot{q} = \frac{\partial H}{\partial p}$$

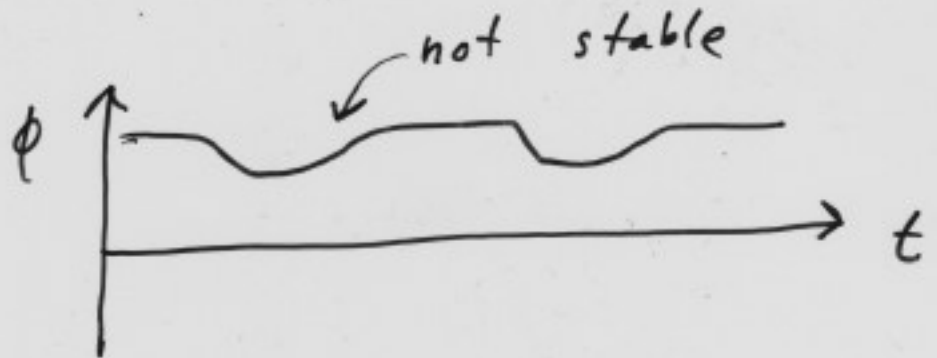
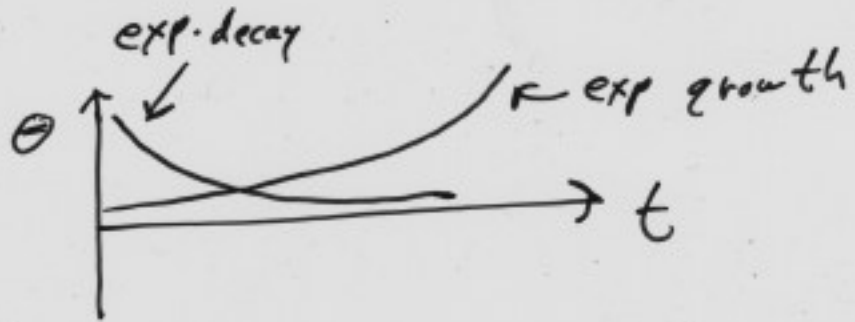
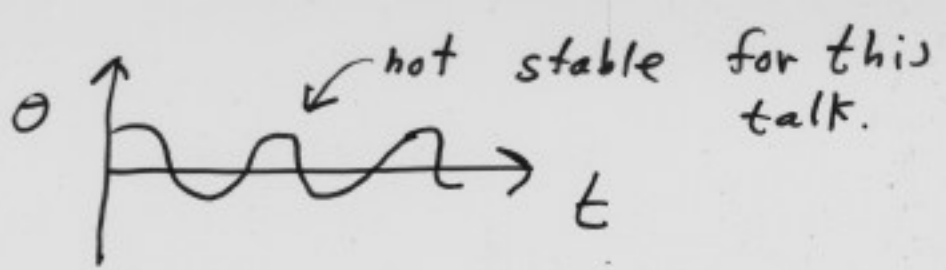
$$\dot{p} = -\frac{\partial H}{\partial q}$$



flow in phase space

$$\nabla \cdot \underline{v} = \frac{\partial \dot{q}}{\partial q} + \frac{\partial \dot{p}}{\partial p} = \frac{\partial^2 H}{\partial p \partial q} - \frac{\partial^2 H}{\partial q \partial p} = 0$$

[To conserve Vol. if $\sqrt[n]{z_7}$'s die, something else has to blow up.]



particle sliding in a bowl



particle sliding in a trough

etc

Recall: ^{IDEAL} top not exponentially stable.

But real top is ^{OFTEN} stable.



**NON-HOLONOMY
DOES IT?**

non-holonomic rolling contact



**NON-HOLONOMY
DOES IT?**

^{Real} Rolling Disk observed to be stable.



Euler Disk
**NON-HOLONOMY
DOES IT?**

Bike: 3D

[Whipple 1897
Carvallo 1901
Sommerfeld & Klein 1904]

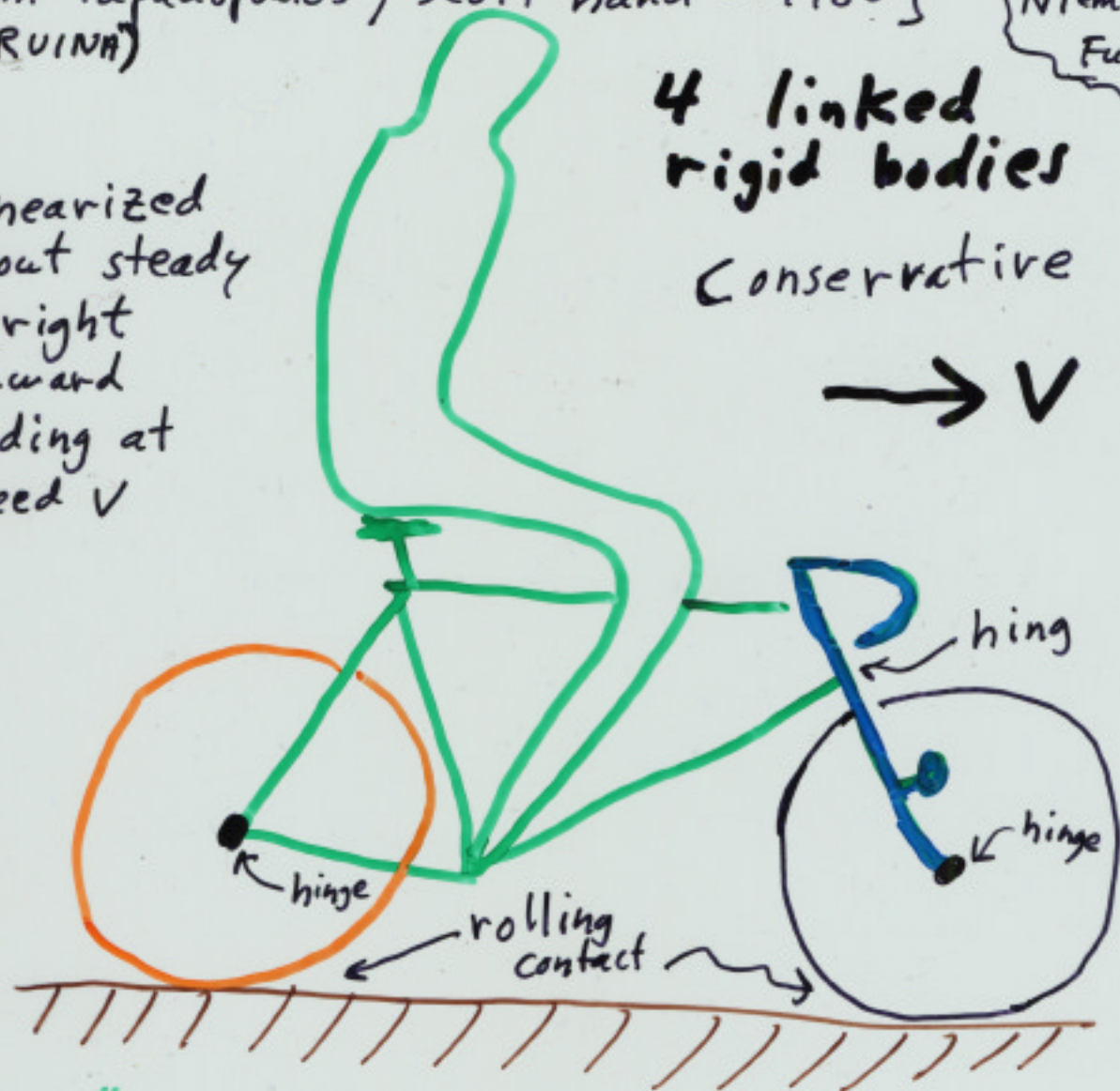
[Jim Papadopoulos, Scott hand \approx 1986]
(RUINA)

Niemark & Fufaev etc.

Linearized about steady upright forward riding at speed v

4 linked rigid bodies
Conservative

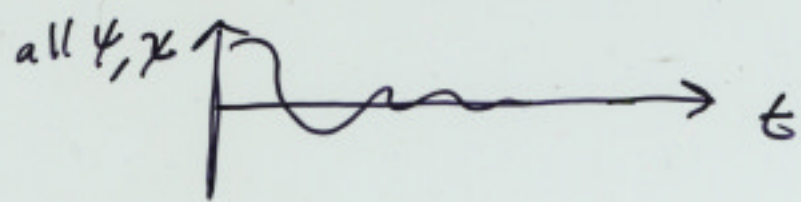
$\rightarrow v$



$$A\ddot{\chi} + B\dot{\chi} + C\ddot{\psi} + D\dot{\psi} + E\psi = 0$$

$$F\ddot{\chi} + G\dot{\chi} + H\dot{\chi} + I\ddot{\psi} + J\dot{\psi} + K\psi = 0$$

For realizable A, B, \dots, K there are solns. where ψ and χ are exponentially stable!

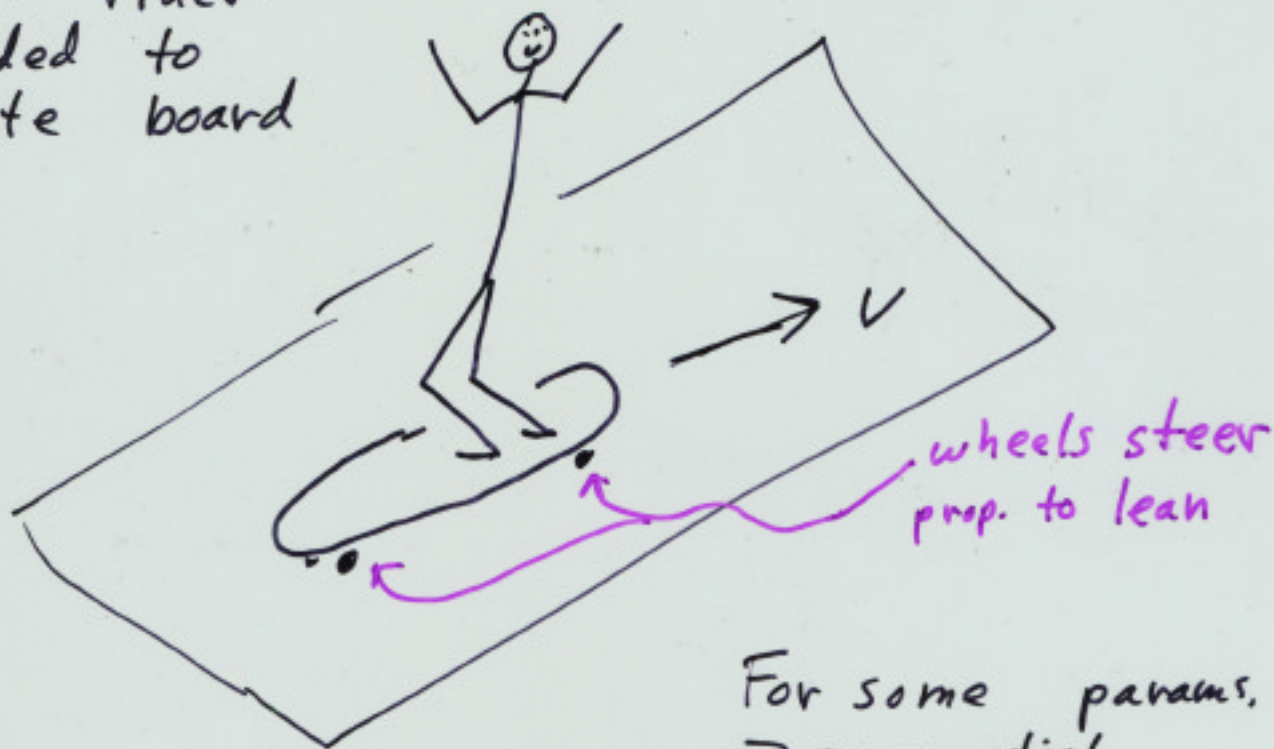


Skate board : 3D

(Monte Hubbard 1978)

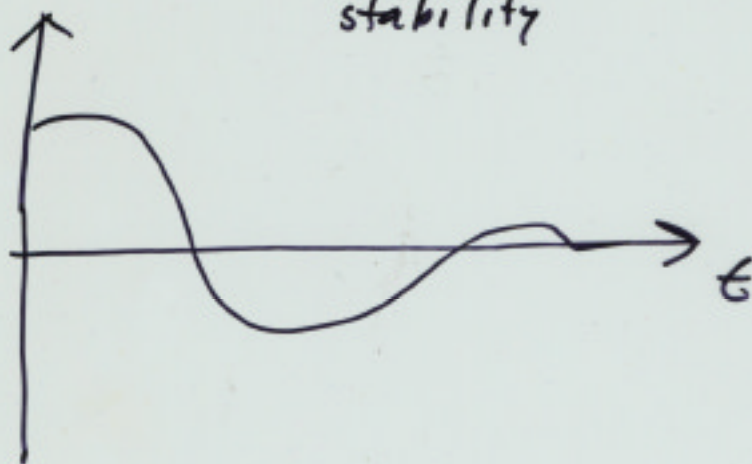
Conservative

rigid rider
welded to
skate board



For some params,
 \Rightarrow exponential
stability

Lean vs t



Rattleback, Celt

Walker '95

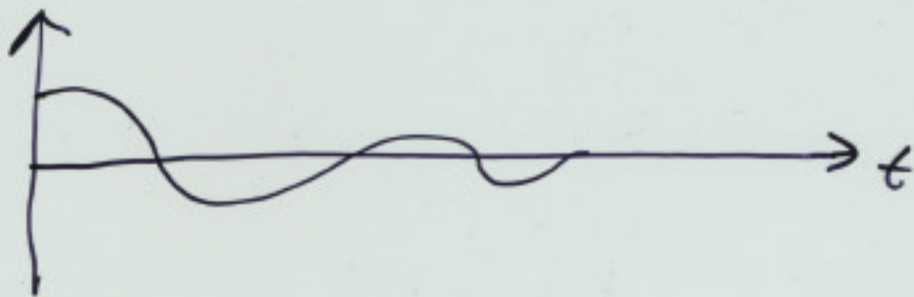
{ well, 1895 }
{ actually }

rigid body (1), rolling on plane



for some mass dist. & contact shapes
& spin rates

some
var.



SO.....?

1) All classical (Conservative & Hamiltonian) systems do not have exponential stability.

2) Some obscure, erratically known, conservative non-holonomic systems do have exponential stability.

[bike, skateboard, celt, trike, trailers, ...]

"...[nothing]..."

-Niemark & Fufaev
in NONHOLONOMIC MECHANICS

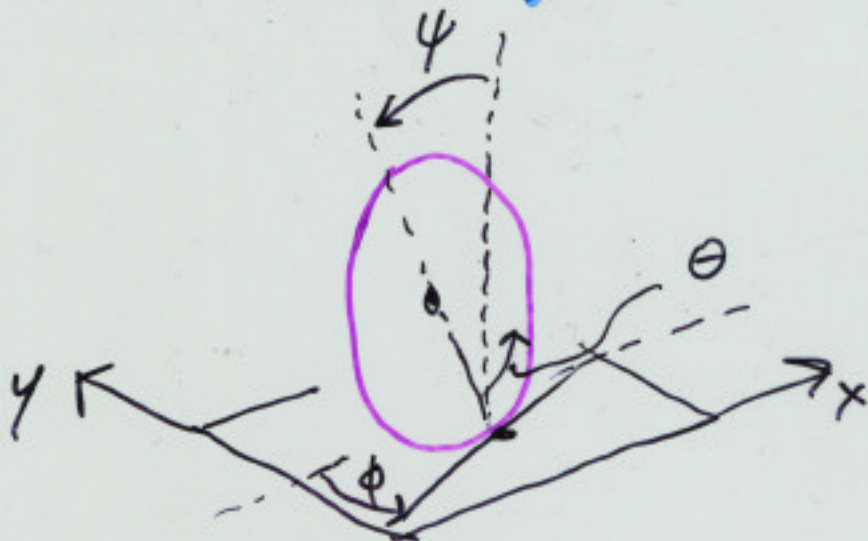
1) How much can non-holonomic contact explain stability?

2) Why doesn't everyone know about it?

Rolling Disk: (e.g. Goldstein)

$$\lambda^2 = \frac{1}{2J+1}$$

$$J = I/mR^2$$



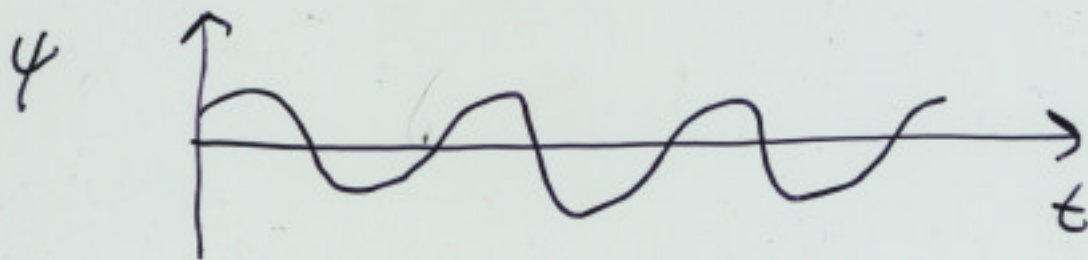
$$(1+\lambda^2)\ddot{\psi} - 2\cos(\psi)\dot{\phi}\dot{\theta} + (1+\lambda^2)\sin\psi\dot{\phi}^2 - 2\lambda^2\sin\psi = 0$$

$$\cos\psi\ddot{\phi} + 2\dot{\psi}\dot{\theta} = 0$$

$$\ddot{\theta} + \sin\psi\ddot{\phi} + (1+\lambda^2)\cos\psi\dot{\phi}\dot{\psi} = 0$$

Linearize about, say,

$$\phi = \text{const}, \quad \psi = 0, \quad \dot{\theta} = \text{big enough}$$

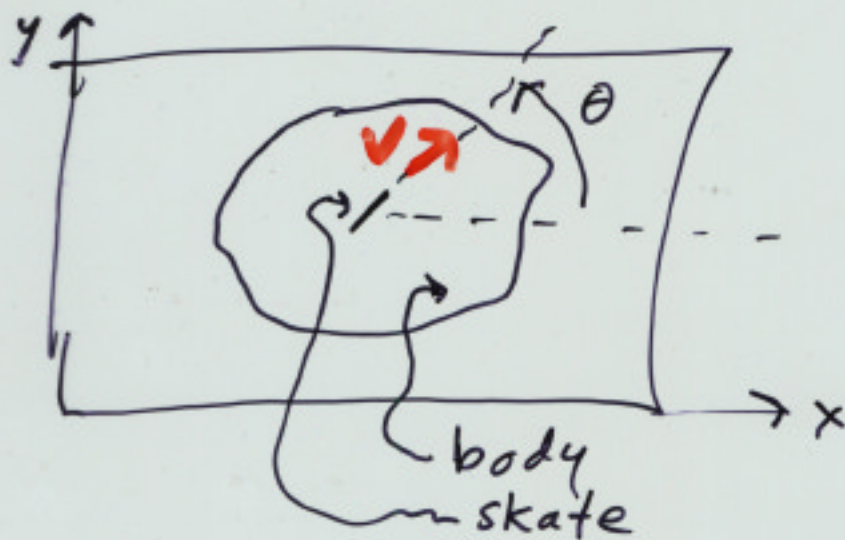


imaginary eigen values. \Rightarrow !
NO EXPONENTIAL STABILITY!

Chaplygin sleigh: v1.0

Planar rigid body moving in plane.

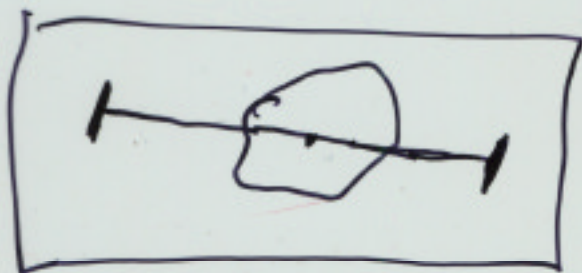
Skate at C.O.M.



$m = \text{mass}$

$I = \text{mom. of inertia.}$

(OR)



(OR)



$$\dot{v} = 0$$

$$\dot{\omega} = 0, \quad \theta = \omega t$$

$$\dot{x} = v \cos(\omega t)$$

$$\dot{y} = v \sin(\omega t)$$

\Rightarrow All motions are steady circles.

\Rightarrow No exponential stability!

The two most famous examples of non-holonomic systems (DISK, skate) Don't have exponential stability.

[Maybe that's why the possible exponential stability of conservative systems is/was not so well recognized.]

Chaplygin Sleigh: v2.0



$m = \text{mass}$
 $I = \text{moment of inertia about COM}$

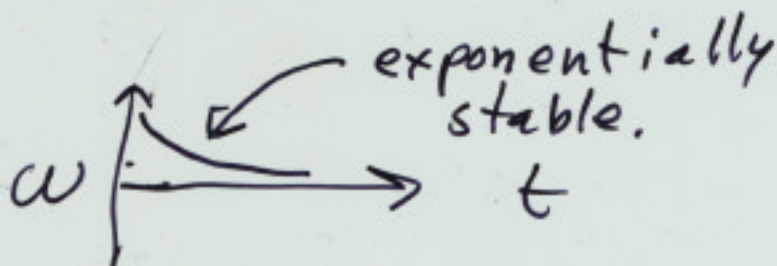
$$\dot{V} = l \omega^2$$

$$\dot{\omega} = -\frac{ml}{I+ml^2} v \omega$$

$$\begin{bmatrix} \dot{\theta} = \omega \\ \dot{x} = v \cos \theta \\ \dot{y} = v \sin \theta \end{bmatrix}$$

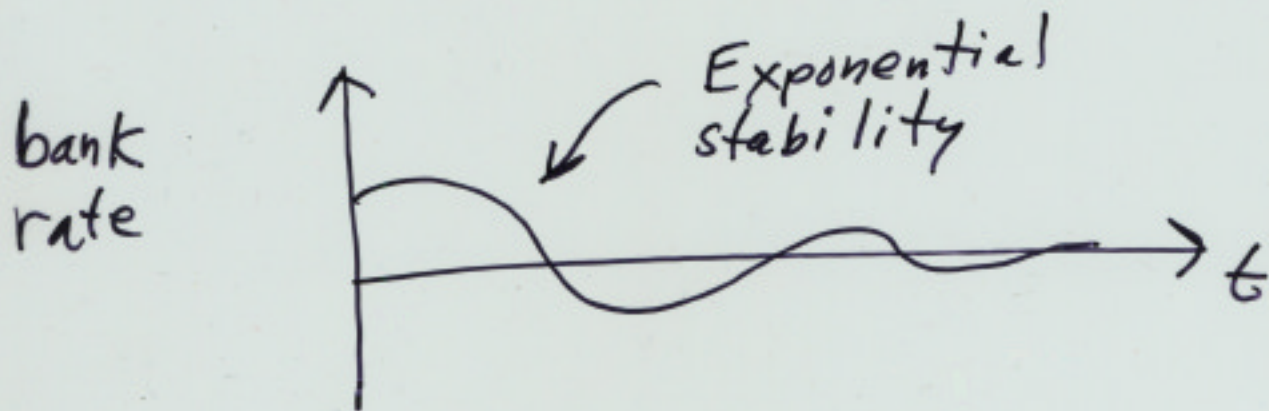
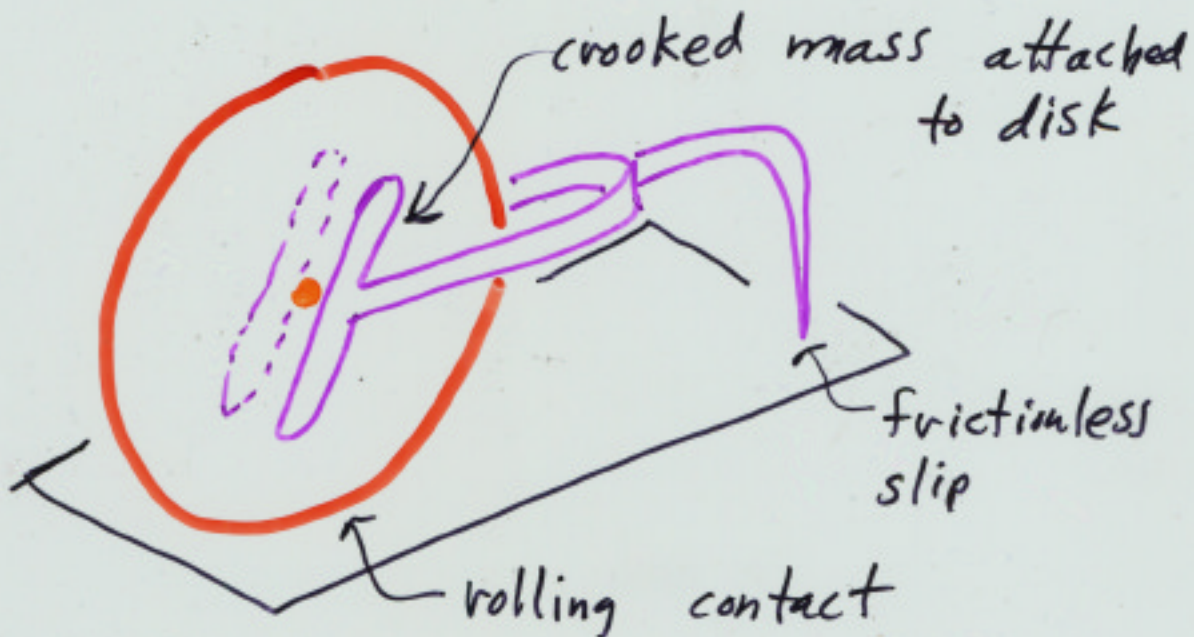
Linearize about $v = v^*$, $\omega = 0$

$$\Rightarrow \dot{V} = 0, \dot{\omega} = \left[\frac{-ml}{I+ml^2} v^* \right] \omega$$



Disk: v2

(Coleman 1997)



What is the difference between the non-holonomic systems that have exponential stability and those which do not ?

Symmetry systems
Symmetry systems

2 Kinds

1) Time reflection

2) Space reflection

Put them together and you get a new view of the same solution.

Time reflection/reversal

If $q(t)$ solves equations
so does $q(-t)$.

[A movie run through a projector
backwards is a legitimate motion of
the system.]

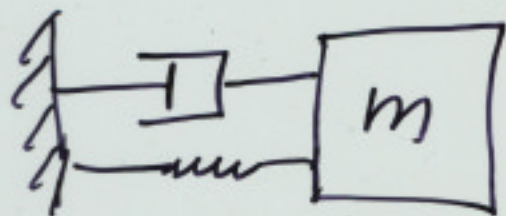
TRVE for collection of particles &
rigid bodies interacting w/ workless
constraints,

holonomic or non-holonomic
and forces dependent only on q
(don't have to be conservative even).

[e.g., bike, skate board, particle on wire,
disk 1, disk 2, sleigh 1, sleigh 2,
celt, every example in this talk,
all conservative systems, etc.]

Why? $q(t) \rightarrow q(-t)$ has same accel at
every $q \Rightarrow m \underline{a}$ balanced by same forces
and same const. forces

Note: no time reversal
or, say damped oscillator.



$$m\ddot{x} + c\dot{x} + kx = 0$$

say $\hat{x}(t) = x(-t)$

$$m \hat{\ddot{x}} + c \hat{\dot{x}} + k \hat{x} \stackrel{?}{=} 0$$

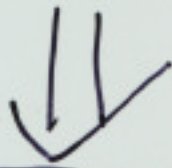
$$m(-\ddot{x}) + c(-\dot{x}) + kx \stackrel{?}{=} 0$$

$$2c\dot{x} \stackrel{?}{=} 0$$

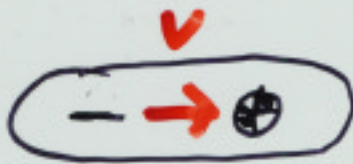
only if $c=0$

[Dashpot force depends on \dot{q} not
just q .]

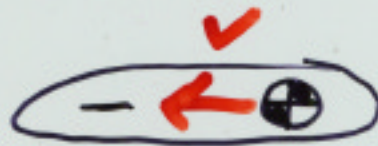
TIME REVERSAL SYMMETRY



If a steady motion is exponentially stable the backwards steady motion is exponentially unstable.



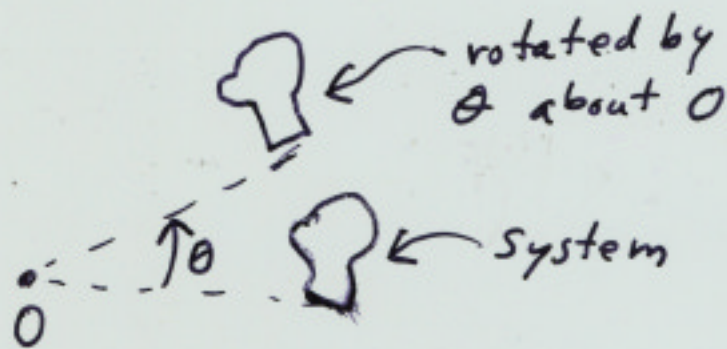
stable



unstable

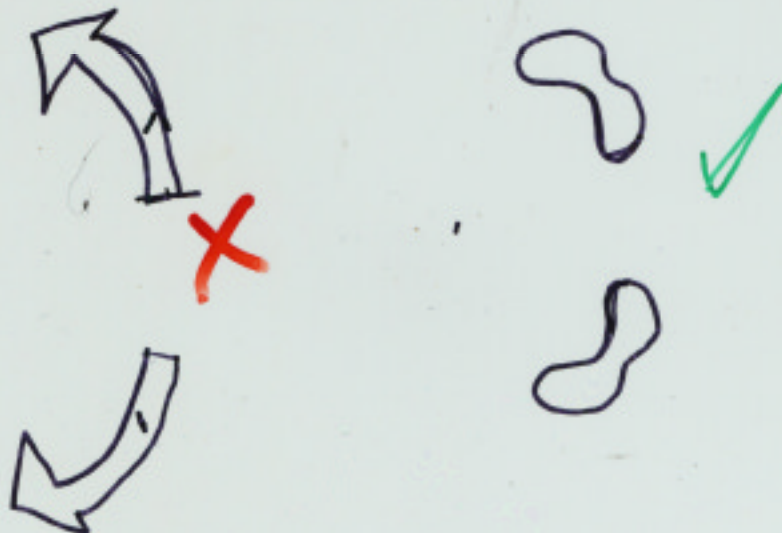
Spatial Symmetry :

Say the steady solution of interest is associated w/ rotation θ about O .



ie., as system moves it traverses states which are equive to rotating each material point about O .

Spatial Symmetry \equiv Replace every pt. on body w/ point at $-\theta$ is same system



A system w/ spatial symmetry w/ respect to reflection in a symmetry direction of motion

IS

governed by the same equations when moving backwards (in reflected coordinates) as the original system moving forwards.



If an exponentially decaying soln. exists for forward motion, so does it for backward motion.

Compose the two symmetries

Say a system has an exponentially decaying soln.

Time reversal \Rightarrow growing soln when moving backwards

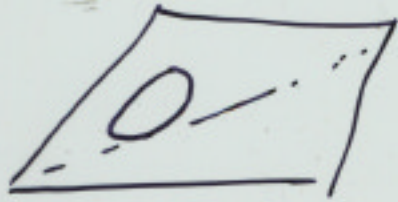
Space symmetry \Rightarrow growing soln. when moving forward

\Rightarrow Exponential stability is not possible.
(for these systems)

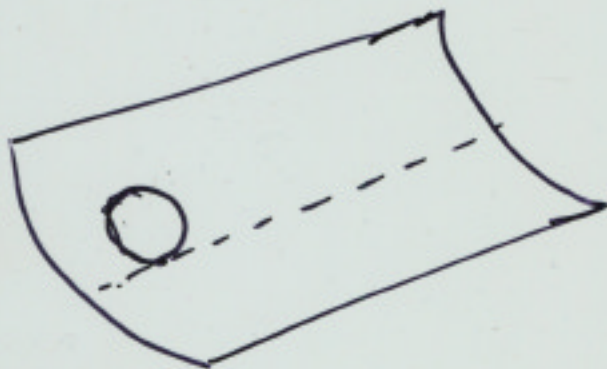


Examples of systems which, by inspection, can't be stable.

↑ exponentially



disk or
torus



ball on disk in
trough



ball on disk
in surf. of
revolution

(e.g. gravity well)



skate board
rider in
middle
of board

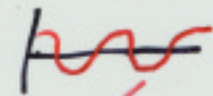
golf ball in hole, basketball on rim,

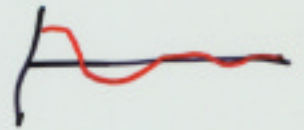



symmetric cell.

Summary of Facts

- Conservative-Holonomic Systems
(Subset of Hamiltonian Systems.)


Sometimes; 

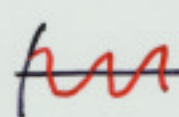
Never; 

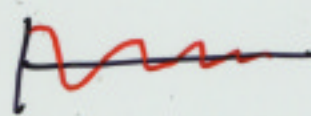
Sometimes; 

- Conservative, non-holonomic Systems
(not Hamiltonian)

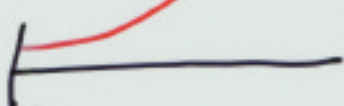
* Symmetric:

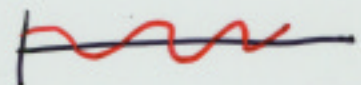
Sometimes; 


Sometimes; 

Never; 

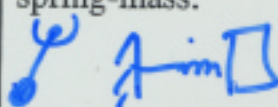
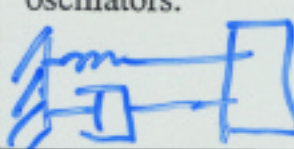

* Not Symmetric

Sometimes; 

Sometimes; 

Sometimes; 

CONSTRAINTS, ENERGY, AND STABILITY

	Constraints		
	Holonomic *Integrable kinematic constraints(# of degrees of freedom equal to dimension of the configuration space);	Nonholonomic * Non-integrable kinematic constraints (dimension of the instantaneously accesible velocity space less than the dimension of the configuration space)	Piecewise holonomic
Conservative * Workless constraints; * Conservative forces; * Potential + Kinetic Energy = constant;	* Hamiltonian; * Cannot be asymptotically stable; * Simple example(s): simple pendulum, spring-mass. 	* Non-Hamiltonian; * Can be asymptotically stable; * Simple example(s): bike, skateboard, arrow w/ feathers, skate, rolling coin (not well known).	* Piecewise Hamiltonian * Stability? * Simple example(s): piecewise skate?
Non-conservative * $d/dt(\text{Pot.} + \text{Kin.}) \leq 0$; * Friction; * Inelastic collisions; * Inelastic deformation;	* Can be asymptotically stable; * Simple example(s): Damped oscillators. 	* Can be asymptotically stable (though damping is not always stabilizing); * Simple example(s): Damped coin. 	* Can be asymptotically stable (even when statically unstable); * Example(s): 2D, 3D rimless wheel, McGeer's 2D walking machines, Tinkertoy Walker