

Statistical Contraction Theory for Learning-based Control of Nonlinear Systems—Part 4: Conformal Contraction

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- In the following, $\|\cdot\|$ denotes the Euclidean norm for vectors and the induced 2-norm for matrices, i.e., $\|\cdot\| = \|\cdot\|_2$, unless otherwise noted.
- For a symmetric square matrix $S \in \mathbb{R}^{n \times n}$, we use the notation $S \succ 0$, $S \succeq 0$, $S \prec 0$, and $S \preceq 0$ for the positive definite, positive semi-definite, negative definite, and negative semi-definite matrices, respectively.
- This lecture is based on [1, 2, 3, 4].

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With all the tools we have learned so far, we can establish formal guarantees for data-driven nonlinear systems under uncertainty **with no theoretical black boxes**.

Let's consider a nonlinear dynamical system given by

$$\dot{\mathbf{x}} = f(\mathbf{x}, t)$$

where f is **unknown**.

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Suppose that

- we have somehow learned a prediction model $\hat{f}(\mathbf{x}, t)$
- we have access to exchangeable N trajectory data of $\dot{\mathbf{x}} = f(\mathbf{x}, t)$, $t \in [0, T]$ not used for learning
- we know a contraction metric with $M(\mathbf{x}, t) \succ 0$ of $\dot{\mathbf{x}} = \hat{f}(\mathbf{x}, t)$, i.e.,

$$\dot{M} + M \frac{\partial \hat{f}}{\partial \mathbf{x}} + \frac{\partial \hat{f}}{\partial \mathbf{x}} M \preceq -2\alpha M \text{ and } \underline{m}\mathbb{I} \preceq M \preceq \overline{m}\mathbb{I}$$

for $\alpha, \underline{m}, \overline{m} > 0$.

We define the distance measured through the contraction metric as

$$d_M(t) = \int_{\mathbf{x}_d(t)}^{\mathbf{x}(t)} \|\Theta(\mathbf{q}(t), t) \delta \mathbf{q}(t)\|$$

with $M = \Theta^\top \Theta$, where $\mathbf{x}_d(t)$ is any desired trajectory that satisfies $\dot{\mathbf{x}}_d = \hat{f}(\mathbf{x}_d, t)$.

Theorem (Conformal Contraction¹²)

Suppose that a new trajectory of $\dot{\mathbf{x}} = f(\mathbf{x}, t)$ is exchangeable with the N trajectory data. Then we have the following bound with $\delta \in (0, 1)$:

$$\mathbb{P} \left[d_M(t) \leq e^{-\alpha t} d_M(0) + \frac{\sqrt{m} q_{1-\delta}}{\alpha} (1 - e^{-\alpha t}), \forall t \in [0, T] \right] \geq 1 - \delta$$

$$q_{1-\delta} = \lceil (1 - \delta)(N + 1) \rceil\text{-th smallest of } (S_1, \dots, S_N), \quad S_i = \sup_{t \in [0, T]} \left\| \dot{\mathbf{x}}_i - \hat{f}(\mathbf{x}_i, t) \right\|$$

with $\mathbf{x}_i$ representing the N sampled trajectories.

¹S. Wei, M. Ornik, and H. Tsukamoto. “Conformal contraction for robust nonlinear control with distribution-free uncertainty quantification”. In: *IEEE Conference on Decision and Control*, to appear. Dec. 2025. DOI: TBA.

²R. A. D'Silva and H. Tsukamoto. “Conformally robust chance-constrained trajectory optimization and control of non-Gaussian stochastic systems”. In: *International Conference on Robotics and Automation*, to appear. 2025. DOI: TBA.

Proof: Consider our approximate, differential Lyapunov function $V = \delta \mathbf{q}^\top M \delta \mathbf{q}$ [5], where

- $\dot{\mathbf{q}} = \hat{f}(\mathbf{q}, t) + \mu(f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t))$
- μ is the parameter of the virtual state $\mathbf{q}(\mu, t)$ with $\mathbf{q}(1, t) = \mathbf{x}$ and $\mathbf{q}(0, t) = \mathbf{x}_d(t)$
- $\delta \dot{\mathbf{q}} = (\partial \hat{f} / \partial \mathbf{q}) \delta \mathbf{q} + (f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t)) d\mu.$

We have

$$\dot{V} \leq -2\alpha V + 2\sqrt{m}\|\Theta(\mathbf{q}, t)\delta\mathbf{q}\| \left\| f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t) \right\|.$$

Integrating it over μ , we have

$$\dot{d}_M \leq -\alpha d_M + \sqrt{m}\|f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t)\|$$

which gives

$$\begin{aligned} \dot{d}_M(t) &\leq e^{-\alpha t} d_M(0) + \sqrt{m} e^{-\alpha t} \int_0^t e^{\alpha \tau} \|f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t)\| d\tau, \quad \forall t \in [0, T] \\ &\leq e^{-\alpha t} d_M(0) + \frac{\sqrt{m} \sup_{t \in [0, T]} \|f(\mathbf{x}(t), t) - \hat{f}(\mathbf{x}(t), t)\|}{\alpha} (1 - e^{-\alpha t}), \quad \forall t \in [0, T]. \end{aligned}$$

As we saw earlier, conformal inference gives

$$\sup_{t \in [0, T]} \left\| f(\mathbf{x}(t), t) - \hat{f}(\mathbf{x}(t), t) \right\| \leq q_{1-\delta}$$

at least with probability $1 - \delta$, which completes the proof. □

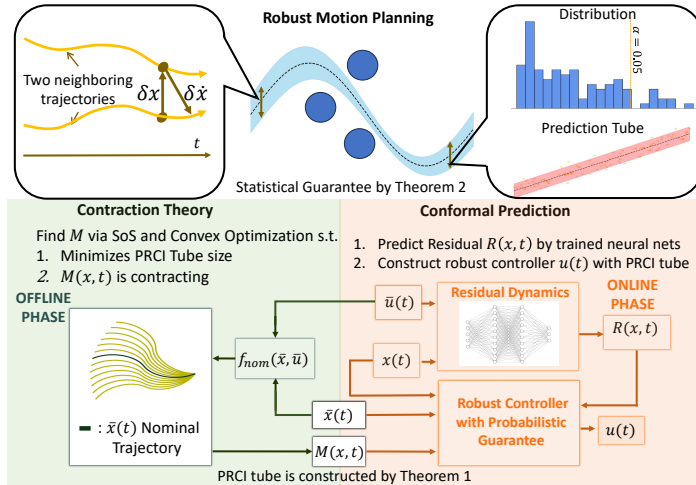


Figure 1: Conformal Contraction [2, 3].

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Suppose that

- we have somehow learned a prediction model $\hat{f}(\mathbf{x}, t)$
- we have access to exchangeable N trajectory data of $\dot{\mathbf{x}} = f(\mathbf{x}, t)$, $t \in [0, T]$ not used for learning
- we know a Lyapunov function V of $\dot{\mathbf{x}} = \hat{f}(\mathbf{x}, t)$, i.e.,

$$\dot{V} = \frac{\partial V}{\partial t} + \frac{\partial V}{\partial \mathbf{x}} \hat{f}(\mathbf{x}, t) \leq -2\alpha V, \underline{m}\|\mathbf{x}\|^2 \leq V \leq \overline{m}\|\mathbf{x}\|^2, \text{ and } \|\partial V / \partial \mathbf{x}\| \leq \bar{c}\sqrt{V}$$

for $\alpha, \underline{m}, \overline{m}, \bar{c} > 0$.

Theorem (Conformal Lyapunov³)

Suppose that a new trajectory of $\dot{\mathbf{x}} = f(\mathbf{x}, t)$ is exchangeable with the N trajectory data. Then we have the following bound with $\delta \in (0, 1)$:

$$\mathbb{P} \left[\|\mathbf{x}(t)\| \leq \|\mathbf{x}(0)\| e^{-\alpha t} \sqrt{\frac{\bar{m}}{m}} + \frac{1}{\sqrt{m}} \cdot \frac{\bar{c} q_{1-\delta}}{\alpha} (1 - e^{-\alpha t}), \forall t \in [0, T] \right] \geq 1 - \delta$$

$$q_{1-\delta} = \lceil (1 - \delta)(N + 1) \rceil\text{-th smallest of } (S_1, \dots, S_N), \quad S_i = \sup_{t \in [0, T]} \left\| \dot{\mathbf{x}}_i - \hat{f}(\mathbf{x}_i, t) \right\|$$

with $\mathbf{x}_i$ representing the N sampled trajectories.

³T.-W. Hsu and H. Tsukamoto. "Statistical guarantees in data-driven nonlinear control: Conformal robustness for stability and safety". In: *IEEE Control Systems Letters* 9 (2025), pp. 997–1002. DOI: 10.1109/LCSYS.2025.3578062.

Proof: For our approximate Lyapunov function V , we have

$$\frac{d\sqrt{V}}{dt} \leq -\alpha\sqrt{V} + \bar{c}\|f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t)\|$$

which gives

$$\begin{aligned} \sqrt{V}(\mathbf{x}(t), t) &\leq e^{-\alpha t} \sqrt{V}(\mathbf{x}(0), 0) + \bar{c} e^{-\alpha t} \int_0^t e^{\alpha \tau} \|f(\mathbf{x}, \tau) - \hat{f}(\mathbf{x}, \tau)\| d\tau, \quad \forall t \in [0, T] \\ &\leq e^{-\alpha t} \sqrt{V}(\mathbf{x}(0), 0) + \frac{\bar{c} \sup_{t \in [0, T]} \|f(\mathbf{x}(t), t) - \hat{f}(\mathbf{x}(t), t)\|}{\alpha} (1 - e^{-\alpha t}), \quad \forall t \in [0, T]. \end{aligned}$$

As we saw earlier, conformal inference gives

$$\sup_{t \in [0, T]} \left\| f(\mathbf{x}(t), t) - \hat{f}(\mathbf{x}(t), t) \right\| \leq q_{1-\delta}$$

at least with probability $1 - \delta$, which completes the proof. □

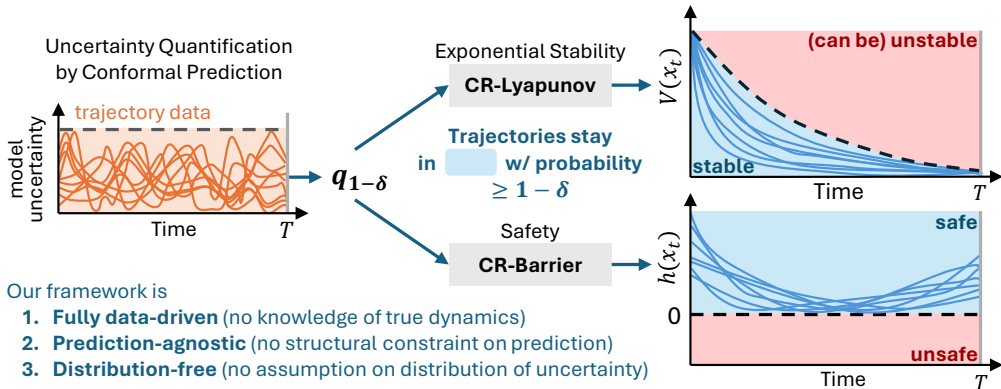


Figure 2: Conformal Robustness [1].

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As implied in Figure 2, we have a similar result for barrier functions.

Suppose that

- we have somehow learned a prediction model $\hat{f}(\mathbf{x}, t)$
- we have access to exchangeable N trajectory data of $\dot{\mathbf{x}} = f(\mathbf{x}, t)$, $t \in [0, T]$ not used for learning
- we know a (zeroing) barrier function h of $\dot{\mathbf{x}} = \hat{f}(\mathbf{x}, t)$, i.e.,

$$\dot{h} = \frac{\partial h}{\partial t} + \frac{\partial h}{\partial \mathbf{x}} \hat{f}(\mathbf{x}, t) \geq -\alpha h \text{ and } \|\partial h / \partial \mathbf{x}\| \leq \bar{h}$$

for $\alpha, \bar{h} > 0$.

Theorem (Conformal Barrier⁴)

Suppose that a new trajectory of $\dot{\mathbf{x}} = f(\mathbf{x}, t)$ is exchangeable with the N trajectory data. Then we have the following bound with $\delta \in (0, 1)$:

$$\mathbb{P} \left[h(\mathbf{x}(t), t) \geq e^{-\alpha t} h(\mathbf{x}(0), 0) - \frac{\bar{h} q_{1-\delta}}{\alpha} (1 - e^{-\alpha t}), \forall t \in [0, T] \right] \geq 1 - \delta$$

$$q_{1-\delta} = \lceil (1 - \delta)(N + 1) \rceil\text{-th smallest of } (S_1, \dots, S_N), \quad S_i = \sup_{t \in [0, T]} \left\| \dot{\mathbf{x}}_i - \hat{f}(\mathbf{x}_i, t) \right\|$$

with $\mathbf{x}_i$ representing the N sampled trajectories.

⁴T.-W. Hsu and H. Tsukamoto. "Statistical guarantees in data-driven nonlinear control: Conformal robustness for stability and safety". In: *IEEE Control Systems Letters* 9 (2025), pp. 997–1002. DOI: 10.1109/LCSYS.2025.3578062.

Proof: For our approximate barrier function h , we have

$$\frac{dh}{dt} \geq -\alpha h - \bar{h} \|f(\mathbf{x}, t) - \hat{f}(\mathbf{x}, t)\|$$

which gives

$$\begin{aligned} h(\mathbf{x}(t), t) &\geq e^{-\alpha t} h(\mathbf{x}(0), 0) - \bar{h} e^{-\alpha t} \int_0^t e^{\alpha \tau} \|f(\mathbf{x}, \tau) - \hat{f}(\mathbf{x}, \tau)\| d\tau, \quad \forall t \in [0, T] \\ &\geq e^{-\alpha t} h(\mathbf{x}(0), 0) - \frac{\bar{h} \sup_{t \in [0, T]} \|f(\mathbf{x}(t), t) - \hat{f}(\mathbf{x}(t), t)\|}{\alpha} (1 - e^{-\alpha t}), \quad \forall t \in [0, T]. \end{aligned}$$

As we saw earlier, conformal inference gives

$$\sup_{t \in [0, T]} \left\| f(\mathbf{x}(t), t) - \hat{f}(\mathbf{x}(t), t) \right\| \leq q_{1-\delta}$$

at least with probability $1 - \delta$, which completes the proof. □

Note that all the ideas discussed so far can be used explicitly for controller design [1, 2, 3, 4].

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In summary, we need the following three layers for obtaining guarantees in data-driven systems:

- (1) Derive robust guarantees in nominal systems (e.g., Lyapunov, barrier, contraction, etc.)
- (2) Offset discrepancies between nominal and off-nominal systems with known structures (e.g., adaptive control, reinforcement learning, online learning with known hypothesis functions, etc.)
- (3) Quantify discrepancies between off-nominal systems with known structures and unknown structures (e.g., structural learning, PAC-Bayes, conformal inference, etc.)

Just to reiterate, **we made no assumptions about the structure or distribution of the uncertainties v and w** in deriving the **finite-sample** guarantees.

Exchangeability can be a restrictive assumption here, but it is strictly weaker than the i.i.d. assumption and can be relaxed further to accommodate nonexchangeable data [6, 7].

However, the guarantees are valid **only in a probabilistic and finite-time sense**, making it strictly weaker than those derived under structural or distributional assumptions.

While disproving this statement is part of our ongoing research efforts, such a limitation may be inherent in any control + machine learning approach

Therefore, at least for now, particularly in safety-critical applications in autonomous systems, we should

- exploit structural and distributional priors of systems as much as possible to establish nominal guarantees, e.g., using contraction theory, and
- address the remaining unstructured uncertainties through data to establish off-nominal statistical guarantees, e.g., using conformal inference.

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Note that the topics we'll be discussing from now on are part of ongoing research. I will no longer be able to provide definite answers.

I expect you to think critically and creatively, coming up with your own ideas.

Let's go back to the example of state estimation in the following perturbed nonlinear dynamical systems:

$$\dot{\mathbf{x}}(t) = f(\mathbf{x}(t), \mathbf{u}(t), t) + \mathbf{v}(\mathbf{p}(t), t)$$

$$\mathbf{y}(t) = h(\mathbf{x}(t), \mathbf{u}(t), t) + \mathbf{w}(\mathbf{p}(t), t)$$

where f and h are known, but $\mathbf{v}$ and $\mathbf{w}$ are unknown. The parameters $\mathbf{p}(t)$ are assumed to be accessible, although this assumption can be relaxed if necessary.

Instead of assuming that the uncertainties $\mathbf{w}(\mathbf{p}, t)$ and $\mathbf{v}(\mathbf{p}, t)$ are bounded, let us construct uncertainty predictors using the following loss functions:

$$\mathcal{L}(\theta_{\mathbf{v}}) = \sum_{j=1}^M \|\hat{\mathbf{v}}(\mathbf{p}_j, t_j; \theta_{\mathbf{v}}) - \mathbf{v}_j\|^2$$

$$\mathcal{L}(\theta_{\mathbf{w}}) = \sum_{j=1}^M \|\hat{\mathbf{w}}(\mathbf{p}_j, t_j; \theta_{\mathbf{w}}) - \mathbf{w}_j\|^2$$

where $\{(\mathbf{p}_j, t_j, \mathbf{v}_j)\}_{j=1}^M$ and $\{(\mathbf{p}_j, t_j, \mathbf{w}_j)\}_{j=1}^M$ with $\mathbf{v}_j = \mathbf{v}(\mathbf{p}_j, t_j)$ and $\mathbf{w}_j = \mathbf{w}(\mathbf{p}_j, t_j)$ are training data samples.

Here, we can use any machine learning methods for designing $\hat{\mathbf{v}}$ and $\hat{\mathbf{w}}$, e.g., with gradient descent, but **the parameters $\theta_{\mathbf{v}}$, $\theta_{\mathbf{w}}$ can be empirical and need not be optimal.**

We could design a state estimator as follows:

$$\dot{\hat{\mathbf{x}}} = f(\hat{\mathbf{x}}, \mathbf{u}, t) + \hat{\mathbf{v}}(\mathbf{p}, t; \theta_{\mathbf{v}}) + L(\hat{\mathbf{x}}, t) (\mathbf{y} - h(\hat{\mathbf{x}}, \mathbf{u}, t) - \hat{\mathbf{w}}(\mathbf{p}, t; \theta_{\mathbf{w}}))$$

where our intention is to approximately cancel out the uncertainties with our empirical predictions.

A virtual system can be designed as follows:

$$\begin{aligned} \dot{\mathbf{q}}(\mu, t) = & f(\mathbf{q}(\mu, t), \mathbf{u}, t) + (1 - \mu)\mathbf{v}(\mathbf{p}, t) + \mu\hat{\mathbf{v}}(\mathbf{p}, t; \theta_{\mathbf{v}}) \\ & + L(\hat{\mathbf{x}}, t)(h(\mathbf{x}, \mathbf{u}, t) - h(\mathbf{q}(\mu, t), \mathbf{u}, t)) + \mu L(\hat{\mathbf{x}}, t)(\mathbf{w}(\mathbf{p}, t) - \hat{\mathbf{w}}(\mathbf{p}, t; \theta_{\mathbf{w}})) \end{aligned}$$

where $\mathbf{q}(\mu, t)$ is a smooth path connecting $\mathbf{x}$ and $\hat{\mathbf{x}}$, parameterized by $\mu \in [0, 1]$ with

- $\mathbf{q}(0, t) = \mathbf{x}(t)$
- $\mathbf{q}(1, t) = \hat{\mathbf{x}}(t).$

The differential dynamics is given as

$$\frac{\partial \dot{\mathbf{q}}}{\partial \mu} = \left(\frac{\partial f(\mathbf{q}, \mathbf{u}, t)}{\partial \mathbf{q}} - L(\hat{\mathbf{x}}, t) \frac{\partial h(\mathbf{q}, \mathbf{u}, t)}{\partial \mathbf{q}} \right) \frac{\partial \mathbf{q}}{\partial \mu} + (\hat{\mathbf{v}}(\mathbf{p}, t; \theta_{\mathbf{v}}) - \mathbf{v}(\mathbf{p}, t)) - L(\hat{\mathbf{x}}, t)(\hat{\mathbf{w}}(\mathbf{p}, t; \theta_{\mathbf{w}}) - \mathbf{w}(\mathbf{p}, t)).$$

As a contraction condition, we assume that i.e., $\exists M(\mathbf{q}, t) \succ 0$ and $\alpha > 0$ s.t. the following holds for $\forall \mathbf{q}, \hat{\mathbf{x}}, \mathbf{u}, t$:

$$\dot{M} + M \left(\frac{\partial f}{\partial \mathbf{q}} - L(\hat{\mathbf{x}}, t) \frac{\partial h}{\partial \mathbf{q}} \right) + \left(\frac{\partial f}{\partial \mathbf{q}} - L(\hat{\mathbf{x}}, t) \frac{\partial h}{\partial \mathbf{q}} \right)^{\top} M \preceq -2\alpha M$$

where the arguments of M , f , and h are omitted here for simplicity.

Let $\Delta \mathbf{v}(\mathbf{p}, t) = \hat{\mathbf{v}}(\mathbf{p}, t; \theta_{\mathbf{v}}) - \mathbf{v}(\mathbf{p}, t)$ and $\Delta \mathbf{w}(\mathbf{p}, t) = \hat{\mathbf{w}}(\mathbf{p}, t; \theta_{\mathbf{w}}) - \mathbf{w}(\mathbf{p}, t)$ for notational simplicity. We get

$$\begin{aligned} \frac{d}{dt} \left(\frac{\partial \mathbf{q}}{\partial \mu}^\top M \frac{\partial \mathbf{q}}{\partial \mu} \right) &\leq -2\alpha \frac{\partial \mathbf{q}}{\partial \mu}^\top M \frac{\partial \mathbf{q}}{\partial \mu} + 2 \frac{\partial \mathbf{q}}{\partial \mu}^\top M (\Delta \mathbf{v}(\mathbf{p}, t) - L(\hat{\mathbf{x}}, t) \Delta \mathbf{w}(\mathbf{p}, t)) \\ &\leq -2\alpha \frac{\partial \mathbf{q}}{\partial \mu}^\top M \frac{\partial \mathbf{q}}{\partial \mu} + 2\sqrt{m} \|\Delta \mathbf{v}(\mathbf{p}, t) - L(\hat{\mathbf{x}}, t) \Delta \mathbf{w}(\mathbf{p}, t)\| \left\| \Theta \frac{\partial \mathbf{q}}{\partial \mu} \right\| \end{aligned}$$

and then

$$\frac{d}{dt} \left\| \Theta \frac{\partial \mathbf{q}}{\partial \mu} \right\| \leq -\alpha \left\| \Theta \frac{\partial \mathbf{q}}{\partial \mu} \right\| + \sqrt{m} \|\Delta \mathbf{v}(\mathbf{p}, t) - L(\hat{\mathbf{x}}, t) \Delta \mathbf{w}(\mathbf{p}, t)\|.$$

Given exchangeable calibration trajectory data samples $\{(\mathbf{p}_i(t), \hat{\mathbf{x}}_i(t))\}_{i=1}^N$ for $t \in [0, T]$, we may define the prediction nonconformity score as

$$S_i = \sup_{t \in [0, T]} \|\Delta \mathbf{v}(\mathbf{p}_i(t), t) - L(\hat{\mathbf{x}}_i(t), t) \Delta \mathbf{w}(\mathbf{p}_i(t), t)\|$$

which implies

$$\mathbb{P} \left[\sup_{t \in [0, T]} \|\Delta \mathbf{v}(\mathbf{p}(t), t) - L(\hat{\mathbf{x}}(t), t) \Delta \mathbf{w}(\mathbf{p}(t), t)\| \leq q_{1-\delta} \right] \geq 1 - \delta$$

where

$$q_{1-\delta} = \lceil (1 - \delta)(N + 1) \rceil\text{-th smallest of } (S_1, \dots, S_N).$$

We thus get

$$\mathbb{P} \left[d_M(t) \leq d_M(0)e^{-\alpha t} + \frac{\sqrt{m}q_{1-\delta}}{\alpha} (1 - e^{-\alpha t}), \forall t \in [0, T] \right] \geq 1 - \delta$$

where

$$d_M(t) = \int_0^1 \left\| \Theta(\mathbf{q}(\mu, t), t) \frac{\partial \mathbf{q}(\mu, t)}{\partial \mu} \right\| d\mu$$

represents the state estimation error measured through the contraction metric.

More intuitively, we have

$$\mathbb{P} \left[\|\hat{\mathbf{x}}(t) - \mathbf{x}(t)\| \leq \frac{d_M(0)e^{-\alpha t}}{\sqrt{\underline{m}}} + \frac{q_{1-\delta}}{\alpha} \sqrt{\frac{\overline{m}}{\underline{m}}} (1 - e^{-\alpha t}), \forall t \in [0, T] \right] \geq 1 - \delta.$$

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