MOTION PLANNING FOR AUTONOMOUS VEHICLES

CURVE FITTING

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CURVE FITTING

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- Minimum-snap curve fitting
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The least-squares method can be used to fit nth order fitting

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Convert to mean square error

$$J(x,y) = \sum_{i=0}^{m-1} (a_0 + a_1 x_i + a_2 x_i^2 + \dots + a_n x_i^n - y_i)^2$$

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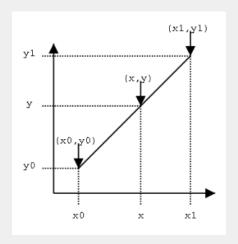
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$$J(x,y) = \sum_{i=0}^{m-1} (a_0 + a_1 x_i + a_2 x_i^2 + \dots + a_n x_i^n - y_i)^2$$

■ Solve it

$$A^{\top}A \begin{bmatrix} a_0 \\ a_1 \\ \dots \\ a_n \end{bmatrix} = A^{\top} \begin{bmatrix} y_1 \\ y_2 \\ \dots \\ y_m \end{bmatrix}, A = \begin{bmatrix} 1 & x_1 & \dots & x_1^n \\ 1 & x_2 & \dots & x_2^n \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_m & \dots & x_m^n \end{bmatrix}$$

LINEAR INTERPOLATION



$$f(x) = f(x_0) + (x - x_0) \frac{f(x_0) - f(x_1)}{x_0 - x_1} \tag{1}$$

EULER-LAGRANGE EQUATION

A **solution** of the **Euler-Lagrange** equation is called an **extremal** (minimum or maximum) of the **functional**. If Lagrangian $L(x,\dot{x})$ depends only on first-order derivatives, a second-order equation of motion can be found where only two boundary conditions are required, e.g., the position of the vehicle at an initial and final time. Such a condition fixes the endpoint. However, if Lagrangian $L(x,\dot{x},\ddot{x})$ depends on second-order derivatives, a fourth-order equation of motion can be found. Hence, it requires four boundary conditions and fixing the velocity (as well as the **position**) at the **initial** and **final** time. Euler-Lagrange equations for a Lagrangian $L(x, \dot{x}, \ddot{x}, ...)$ are given by

$$\frac{\partial L}{\partial x} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}} \right) + \dots + (-1)^n \frac{d^n}{dt^n} \left(\frac{\partial L}{\partial x^{(n)}} \right) = 0.$$
 (2)

EULER-LAGRANGE EQUATION

Consider the AGV moves between the two positions within the time interval T.

$$J = \int_0^T Ldt \tag{3}$$

where T is the motion duration and the performance index is L, the minimum jerk trajectory for unconstrained point-to-point movement, is

$$L = \left(\frac{\partial^3 x}{\partial t^3}\right)^2 + \left(\frac{\partial^3 y}{\partial t^3}\right)^2 \tag{4}$$

where, x and y indicates the position components. The objective is to deduce the local path minimizing the cost function J.

Jerk is the time derivation of acceleration. Jerk is the way to define comfortness mathematically (or suppressing vibration effects or sudden acceleration change). Additionally, the first and second derivatives are continuous, so continuous velocity and curvature are satisfied.

■ To solve this, Euler-Lagrange equation can be utilized.

$$\frac{\partial L}{\partial x} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{x}} \right) + \dots + (-1)^n \frac{d^n}{dt^n} \left(\frac{\partial L}{\partial x^{(n)}} \right) = 0,
\frac{\partial L}{\partial y} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{y}} \right) + \dots + (-1)^n \frac{d^n}{dt^n} \left(\frac{\partial L}{\partial y^{(n)}} \right) = 0.$$
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■ Since jerk has to be minimized, $\frac{d}{dt} \left(\frac{\partial \vec{x}^2}{\partial \vec{x}} \right) = 0$ and $\frac{d}{dt} \left(\frac{\partial \vec{y}^2}{\partial \vec{y}} \right) = 0$ must be satisfied[1]. Hence,

$$\frac{d^6x}{dt^6} = 0, \quad \frac{d^6y}{dt^6} = 0 \tag{6}$$

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■ Therefore, x(t) and y(t) must having the 5th order polynomial as follows:

$$x(t) = a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5$$

$$y(t) = b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5$$
(7)

[1].https://courses.shadmehrlab.org/Shortcourse/minimumjerk.pdf

QUINTIC POLYNOMIAL

A polynomial of degree five defines a quintic function.

$$x(t) = a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5$$

$$y(t) = b_0 + b_1 t + b_2 t^2 + b_3 t^3 + b_4 t^4 + b_5 t^5$$
(8)

Consider the initial condition $x_0, y_0, \dot{x}_0, \dot{y}_0, \ddot{x}_0, \ddot{y}_0$ at t = 0 and final condition $x_f, y_f, \dot{x}_f, \dot{y}_f, \ddot{x}_f, \ddot{y}_f$ at t = T are given.

Quintic polynomial curve fitting **decouples** the along **x** and **y** directions, however, **position, velocity acceleration and jerk** are solved by **coupling**.

QUINTIC POLYNOMIAL

Hence,

$$a_{0} = x_{0}, \quad a_{1} = \dot{x}_{0}, \quad a_{2} = \ddot{x}_{0}/2$$

$$A = \begin{bmatrix} t^{3} & t^{4} & t^{5} \\ 3t^{2} & 4t^{3} & 5t^{4} \\ 6t & 12t^{2} & 20t^{3} \end{bmatrix}, \quad b = \begin{bmatrix} x_{f} - a_{0} - a_{1} - a_{2}t^{2} \\ \dot{x}_{f} - a_{1} - 2a_{2}t \\ \ddot{x}_{f} - 2a_{2} \end{bmatrix}$$

$$\begin{bmatrix} a_{3} \\ a_{4} \\ a_{5} \end{bmatrix} = A^{-1}b$$

$$(9)$$

similar way $b_0,...,b_5$ can be calculated. The higher-order derivatives can be estimated as follows:

$$x(t) = a_0 + a_1 t + a_2 t^2 + a_3 t^3 + a_4 t^4 + a_5 t^5$$

$$\dot{x}(t) = a_1 + 2a_2 t + 3a_3 t^2 + 4a_4 t^3 + 5a_5 t^4$$

$$\ddot{x}(t) = 2a_2 + 6a_3 t + 12a_4 t^2 + 20a_5 t^3$$
(10)

■ Given a set of points: $(x_0, y_0), (x_1, y_1), ..., (x_n, y_n) \in \mathbb{R}^2$, to define a Lagrange polynomial, it is required to define a set of cardinal functions: $l_1, l_2, ..., l_n \in \mathbb{P}^n$ such that

$$l_i(x_j) = \delta_{ij} = \begin{cases} 1, & i = j \\ 0, & i \neq j \end{cases}$$
 (11)

for $\forall i \in [0,...,n]$. Term δ_{ij} is called Kronecker's delta.

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 \blacksquare Term \mathbb{P}^n , denoted polynomial of nth order.

$$l_{i}(x) = \prod_{j=0, j \neq i}^{n} \left(\frac{x - x_{j}}{x_{i} - x_{j}} \right)$$

$$= \frac{x - x_{0}}{x_{i} - x_{0}} \cdot \frac{x - x_{1}}{x_{i} - x_{1}} \dots \frac{x - x_{n}}{x_{i} - x_{n}}$$
(12)

Both conditions: $l_i(x_i) = 1$ and $l_i(x_k) = 0$, $i \neq k$ can be verified.

■ Therefore, the Lagrange form of a polynomial interpolation can be defined as

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■ With that interpolation property is expressed as

$$P_n(x_j) = \sum_{i=0}^n l_i(x_j) \cdot y_i = y_j$$
 (14)

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$$p_2(x) = l_0(x)y_0 + l_1(x)y_1 + l_2(x)y_2$$
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■ The main disadvantage of the Lagrange polynomial is that adding or removing a new point, it has to recompute all the $l_i's$

LAGRANGE FIRST ORDER INTERPOLATION AND SECOND ORDER INTERPOLATION

■ Lagrange first-order interpolation

$$f(x) = f(x_0) + (x - x_0) \frac{f(x_0) - f(x_1)}{x_0 - x_1}$$

$$= \frac{x - x_1}{x_0 - x_1} f(x_0) + \frac{x - x_0}{x_1 - x_0} f(x_1)$$
(16)

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(16)

Lagrange second-order interpolation

$$f(x) = f(x_0) + (x - x_0) \frac{f(x_0) - f(x_1)}{x_0 - x_1} + (x - x_0)(x - x_1) \frac{f(x_0, x_1) - f(x_1, x_2)}{x_0 - x_1}$$

$$= \frac{(x - x_1)(x - x_2)}{(x_0 - x_1)(x_0 - x_2)} f(x_0) + \frac{(x - x_0)(x - x_2)}{(x_1 - x_0)(x_1 - x_2)} f(x_1)$$

$$+ \frac{(x - x_0)(x - x_1)}{(x_2 - x_0)(x_2 - x_1)} f(x_2)$$
(17)

LAGRANGE NTH ORDER INTERPOLATION

$$f(x) = f(x_0)\delta_0(x) + f(x_1)\delta_1(x) + \dots + f(x_n)\delta_n(x)$$
(18)

where $\delta_i(x)$ can be determined as

$$\delta_i(x) = \prod_{j=0, j \neq i}^n \left(\frac{x - x_j}{x_i - x_j} \right) \tag{19}$$

Some example: https://polympc.readthedocs.io/en/latest/ocp.html

Given

$$\min_{f:[0,1]\to\mathbb{R}} \int_0^1 \left[f^{(2)}(t) \right]^2 dt$$
s.t. $f(0) = a, f^{(1)}(0) = c$

$$f(1) = b, f^{(1)}(1) = d$$
(20)

■ The objective

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Gateaux derivative

$$dJ(f,p) = \frac{d}{dh} \left(\int_0^1 \left[f^{(2)}(t) + h p^{(2)}(t) \right]^2 dt \right)_{h=0}$$
$$= \int_0^1 2 \left[f^{(2)}(t) + h p^{(2)}(t) \right] p^{(2)}(t)|_{h=0} dt$$
$$= \int_0^1 2 f^{(2)}(t) p^{(2)}(t) dt$$

Taking integration by parts

$$dJ(f,p) = [2f^{(2)}(t)p^{(1)}(t)]_0^1 - [2f^{(3)}(t)p(t)]_0^1 + \int_0^1 2f^{(4)}(t)p(t)dt$$
$$= \int_0^1 2f^{(4)}(t)p(t)dt$$

If f(t) is optimal for the considered constraint problem, then dJ(f,p)=0 as long as , f(t)+hp(t) is feasible for small $h\Rightarrow p(0)=p(1)=p^{(1)}(0)=p^{(1)}(1)=0$. The function p(t) can have infinitely many forms. Therefore, to obtain dJ(f,p)=0, $f^{(4)}(t)=0$. Hence, $f(t)=a^0+a^1t+a^2t^2+a^3t^3$.

SPLINE: PIECE-WISE INTERPOLATION

Only consider sub-interval without considering the **whole polynomial** as formulated in Lagrange nth order interpolation. Let S(t) be interpolated function through a given set of points $(t_i, y_i)_{i=0}^n$. The ordered set $t_0 < t_1 < ... < t_n$ is called knots vector. Hence, S(t) contains a set of piece-wise polynomials

$$S(t) = \begin{cases} S_0(t), & t_0 \le t \le t_1 \\ S_1(t), & t_1 \le t \le t_2 \\ \vdots \\ S_{n-1}(t) & t_{n-1} \le t \le t_n \end{cases}$$
 (21)

S(t) is a polynomial of degree k, if and only if S(t) is k-1 times continuous differentiable

$$S_{i-1}(t_i) = S_i(t_i), S_{i-1}'(t_i) = S_i'(t_i), \dots S_{i-1}^{(k-1)}(t_i) = S_i^{(k-1)}(t_i), \qquad \text{(22)}$$

When n equals 1 linear Spline, equals 2 quadratic Spline, and equals 3 cubic spline

SPLINE: PIECE-WISE INTERPOLATION



In general, $f(x_i) = a_i + b_i x + c_i x^2 + d_i x^3$, is the function which depicts the curve in between i^{th} and $i + 1^{th}$ control points[1]. Hence, each curve represents by a cubic polynomial, with four coefficients for each. How many parameters are to be solved?

[1]. https://people.cs.clemson.edu/~dhouse/courses/405/notes/splines.pdf

SPLINE: PIECE-WISE INTERPOLATION

Each segment pass through its control points $f_i(x) = y_i$, $f_i(x_{i+1}) = y_{i+1}$



Consecutive segments should have the same slop and same curvature where they join together $f_i^{'}(x_{i+1}) == f_{i+1}^{'}(x_{i+1})$,

$$f_{i}^{''}(x_{i+1}) = f_{i+1}^{''}(x_{i+1})$$



How many parameters are to be solved?

LINEAR SPLINE

Piece-wise linear interpolation, i.e., straight-line. The constraints are

$$S_{0}(t_{0}) = y_{0}$$

$$S_{i-1}(t_{i}) = S_{i}(t_{i}) = y_{i}, \quad i = 1, 2, ..., n-1, \quad \Rightarrow S_{i}(t) = y_{i} + \frac{y_{i+1} - y_{i}}{t_{i+1} - t_{i}}(t - t_{i})$$

$$S_{n-1}(t_{n}) = y_{n}$$

$$(23)$$

CUBIC SPLINE

Given ordered set $(t_i, y_i)_{i=0}^n$, cubic spline can be defined as

$$S(t) = S_i(t) \quad for \quad t_i \le t \le t_{i+1} \tag{24}$$

where $S_i(t) = d_i(t-t_i)^3 + c_i(t-t_i)^2 + b_i(t-t_i) + a_i, i = 0, 1, ..., n-1$. Thus, the total number of unknown 4n. However, the following constraints must be satisfied S(t) is a polynomial of degree k=3, if and only if S(t) is k-1 times continuous differentiable

$$S_{i}(t_{i}) = y_{i}, S_{i}(t_{i+1}) = y_{i+1}, i = 0, 1, ..., n-1 \Rightarrow 2 \cdot n \text{ equations}$$

$$S'_{i}(t_{i+1}) = S'_{i+1}(t_{i+1}), i = 0, 1, ..., n-2 \Rightarrow n-1 \text{ equations}$$

$$S^{(2)}_{i}(t_{i+1}) = S^{(2)}_{i+1}(t_{i+1}), i = 0, 1, ..., n-2 \Rightarrow n-1 \text{ equations}$$

$$S^{(2)}_{0}(t_{0}) = 0, S^{(2)}_{n-1}(t_{n}) = 0 \Rightarrow 2 \text{ equations}$$

$$(25)$$

■ Consider $z_i = S^{(2)}(t_i)$, i = 1, 2, ..., n - 1, $z_0 = z_n = 0$. Since $S^{(2)}$ are linear functions, $S^{(2)}$ can be formulated in the Lagrange form

$$S_{i}^{(2)}(t) = \frac{z_{i+1}}{t_{i+1} - t_{i}} (t - t_{i}) - \frac{z_{i}}{t_{i+1} - t_{i}} (t - t_{i+1})$$

$$= \frac{z_{i+1}}{h_{i}} (t - t_{i}) - \frac{z_{i}}{h_{i}} (t - t_{i+1}),$$
(26)

where term $h_i = t_{i+1} - t_i$.

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where term $h_i = t_{i+1} - t_i$.

■ After integration, terms $S_i'(t)$ and $S_i(t)$ can be derived as follows:

$$S_{i}'(t) = \frac{z_{i+1}}{2h_{i}}(t-t_{i})^{2} - \frac{z_{i}}{2h_{i}}(t-t_{i+1})^{2} + C_{i} - D_{i}$$

$$S_{i}(t) = \frac{z_{i+1}}{6h_{i}}(t-t_{i})^{3} - \frac{z_{i}}{6h_{i}}(t-t_{i+1})^{3} + C_{i}(t-t_{i}) - D_{i}(t-t_{i+1})$$
(27)

Considering interpolating properties

$$S_{i}(t_{i}) = y_{i}, \Rightarrow y_{i} = -\frac{z_{i}}{6h_{i}}(-h_{i})^{3} - D_{i}(-h_{i}) \Rightarrow D_{i} = \frac{y_{i}}{h_{i}} - \frac{h_{i}}{6}z_{i}$$

$$S_{i}(t+1) = y_{i+1}, \Rightarrow y_{i+1} = \frac{z_{i+1}}{6h_{i}}(-h_{i})^{3} + C_{i}(-h_{i}) \Rightarrow C_{i} = \frac{y_{i+1}}{h_{i}} - \frac{h_{i}}{6}z_{i+1}$$

$$\Rightarrow y_{i+1} = a_{i+1} = a_{i} + b_{i}h_{i} + c_{i}h_{i}^{2} + d_{i}h_{i}^{3}$$

$$(28)$$

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$$\Rightarrow y_{i+1} = a_{i+1} = a_{i} + b_{i}h_{i} + c_{i}h_{i}^{2} + d_{i}h_{i}^{3}$$

$$(28)$$

 \blacksquare Since D and C are known,

$$S_{i}(t) = \frac{z_{i+1}}{6h_{i}}(t - t_{i})^{3} - \frac{z_{i}}{6h_{i}}(t - t_{i+1})^{3} + (\frac{y_{i+1}}{h_{i}} - \frac{h_{i}}{6}z_{i+1})(t - t_{i})$$

$$-(\frac{y_{i}}{h_{i}} - \frac{h_{i}}{6}z_{i})(t - t_{i+1}) \quad (29)$$

$$S'_{i}(t) = \frac{z_{i+1}}{2h_{i}}(t - t_{i})^{2} - \frac{z_{i}}{2h_{i}}(t - t_{i+1})^{2} + \frac{y_{i+1} - y_{i}}{h_{i}} - \frac{z_{i+1} - z_{i}}{6}h_{i}$$

■ Continuity of S'(t) requires $S'_{i-1}(t_i) = S'_i(t_i), i = 1, ..., n-1$,

$$S'_{i}(t_{i}) = -\frac{z_{i}}{2h_{i}}(-h_{i})^{2} + \underbrace{\frac{y_{i+1} - y_{i}}{h_{i}}}_{e_{i}} - \frac{z_{i+1} - z_{i}}{6}h_{i}$$

$$= -\frac{1}{6}h_{i}z_{i+1} - \frac{1}{3}h_{i}z_{i} + e_{i}$$

$$S'_{i-1}(t_{i}) = \frac{1}{6}h_{i-1}z_{i-1} + \frac{1}{3}h_{i-1}z_{i} + e_{i-1}$$
(30)

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$$= -\frac{1}{6}h_{i}z_{i+1} - \frac{1}{3}h_{i}z_{i} + e_{i}$$

$$S'_{i-1}(t_{i}) = \frac{1}{6}h_{i-1}z_{i-1} + \frac{1}{3}h_{i-1}z_{i} + e_{i-1}$$
(30)

■ Also,
$$S'_{i}(t_{i+1}) = S'_{i+1}(t_{i+1})$$
 and
$$S^{(2)}_{i}(t_{i+1}) = S^{(2)}_{i+1}(t_{i+1}), i = 0, ..., n-2,$$

$$\Rightarrow b_{i+1} = b_{i} + 2c_{i}h_{i} + 3d_{i}h_{i}^{2}$$

$$\Rightarrow c_{i+1} = 2c_{i} + 6d_{i}h_{i}$$
(31)

■ After setting them equal to each other,

$$\begin{cases} h_{i-1}z_{i-1}+2(h_{i-1}+h_i)z_i+h_iz_{i+1}=6(e_i-e_{i-1}), & i=1,2,...,n-1\\ & z_0=z_n=0 \end{cases} \tag{32}$$

After setting them equal to each other,

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(32)

■ However, $z_i = S^{(2)}(t_i) = 2c_i$

$$\begin{cases} h_{i-1}c_{i-1} + 2(h_{i-1} + h_i)c_i + h_ic_{i+1} = 3(e_i - e_{i-1}), & i = 1, 2, ..., n-1 \\ z_0 = z_n = 0 \end{cases}$$
(33)

■ Here both h_i both e_i are known, only the $\{c_i\}_{i=0}^n$ are unknown which can be solved by solving the following system of equations, where \mathbf{A} is a $(n+1)\times(n+1)$ matrix and $\mathbf{Az} = \mathbf{b}$, in which \mathbf{A}

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$$\mathbf{A} = \begin{pmatrix} 2(h_0 + h_1) & h_1 \\ h_1 & 2(h_1 + h_2) & h_2 \\ h_2 & 2(h_2 + h_3) & h_3 \\ & \ddots & \ddots & \ddots \\ & & h_{n-3} & 2(h_{n-3} + h_{n-2}) & h_{n-2} \\ & & & h_{n-2} & 2(h_{n-2} + h_{n-1}) \end{pmatrix}$$

■ However, after incorporating the boundary condition, i.e., $z_0 = S^{(2)}(t_i) = 2c_0 + 6d_0(t_0 - t_0) = 0 \Rightarrow c_0 = 0, c_n = 0.$

$$\mathbf{A} = \begin{pmatrix} 1 & 0 & & & & & \\ h_0 & 2(h_0+h_1) & & h_1 & & & & \\ & h_1 & 2(h_1+h_2) & & h_2 & & & \\ & & \ddots & \ddots & \ddots & \ddots & \\ & & & \ddots & h_{n-2} & 2(h_{n-2}+h_{n-1}) & h_{n-1} \\ & & & 0 & & 1 \end{pmatrix}$$

In general, **A** is tri-diagonal, symmetric, and diagonal dominant. i.e., $2|h_{i-1}+h_i|>|h_i|+|h_{i-1}|$, which implies unique solution.

$$\mathbf{b} = \begin{pmatrix} \mathbf{0} \\ 3(e_1 - e_0) \\ 3(e_2 - e_1) \\ \vdots \\ 3(e_{n-2} - e_{n-3}) \\ 3(e_{n-1} - e_{n-2}) \\ \mathbf{0} \end{pmatrix}, \quad \mathbf{z} = \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ \vdots \\ c_{n-2} \\ c_{n-1} \\ c_n \end{pmatrix}$$

where
$$e_{i+1} - e_i = \frac{1}{h_{i+1}}(a_{i+2} - a_{i+1}) - \frac{1}{h_i}(a_{i+1} - a_i), \forall i = 0,...,n$$
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$$\mathbf{b} = \begin{pmatrix} \mathbf{0} \\ 3(e_1 - e_0) \\ 3(e_2 - e_1) \\ \vdots \\ 3(e_{n-2} - e_{n-3}) \\ 3(e_{n-1} - e_{n-2}) \\ \mathbf{0} \end{pmatrix}, \quad \mathbf{z} = \begin{pmatrix} c_0 \\ c_1 \\ c_2 \\ \vdots \\ c_{n-2} \\ c_{n-1} \\ c_n \end{pmatrix}$$

where $e_{i+1} - e_i = \frac{1}{h_{i+1}}(a_{i+2} - a_{i+1}) - \frac{1}{h_i}(a_{i+1} - a_i), \forall i = 0,...,n$.

■ Solving for d_i in eq.(31),

$$y_{i+1} = a_{i+1} = a_i + b_i h_i + \frac{h_i^2}{3} (2c_i + c_{i+1})$$

$$\Rightarrow b_i = \frac{1}{4} (a_{i+1} - a_i) - \frac{h_i}{2} (c_{i+1} + 2c_i), \tag{34}$$

Example 02

A fit cubic spline that passes these points: $(0,1),(1,e),(2,e^2),(3,e^3)$

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$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 4 & 1 & 0 \\ 0 & 1 & 4 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 0 \\ 3(e^2 - 2e + 1) \\ 3(e^3 - 2e^2 + e) \\ 0 \end{bmatrix}, \quad \mathbf{z} = \begin{bmatrix} c_0 \\ c_1 \\ c_2 \\ c_3 \end{bmatrix}$$
(35)

Cubic splines are continuous and smooth at the connecting points.

OTHER TYPES OF CURVE FITTING



- B-Spline: can generate control commands without smoothing
- Bezier
- Minimum-span
- Dubins curve: can not generate control commands without smoothing