```
In [8]: import Pkg
    Pkg.activate(@_DIR_)
    Pkg.instantiate()
    import MathOptInterface as MOI
    import Ipopt
    import FiniteDiff
    import ForwardDiff as FD
    import Convex as cvx
    import ECOS
    using LinearAlgebra
    using Plots
    using Random
    using JLD2
    using Test
    import MeshCat as mc
```

Activating project at `~/OCRL/HW3_S25`

```
In [9]: include(joinpath(@__DIR__, "utils","fmincon.jl"))
   include(joinpath(@__DIR__, "utils","cartpole_animation.jl"))
```

animate_cartpole (generic function with 1 method)

NOTE: This question will have long outputs for each cell, remember you can use cell -> all output -> toggle scrolling to better see it all

Q1: Direct Collocation (DIRCOL) for a Cart Pole (30 pts)

We are now going to start working with the NonLinear Program (NLP) Solver IPOPT to solve some trajectory optimization problems. First we will demonstrate how this works for simple optimization problems (not trajectory optimization). The interface that we have setup for IPOPT is the following:

$$\min_{x} \quad \ell(x) \qquad \qquad \text{cost function} \tag{1}$$

st
$$c_{eq}(x) = 0$$
 equality constraint (2)

$$c_L \le c_{ineq}(x) \le c_U$$
 inequality constraint (3)

$$x_L \le x \le x_U$$
 primal bound constraint (4)

where $\ell(x)$ is our objective function, $c_{eq}(x)=0$ is our equality constraint, $c_L \leq c_{ineq}(x) \leq c_U$ is our bound inequality constraint, and $x_L \leq x \leq x_U$ is a bound constraint on our primal variable x.

Part A: Solve an LP with IPOPT (5 pts)

To demonstrate this, we are going to ask you to solve a simple Linear Program (LP):

$$\min_{x} \quad q^{T}x \tag{5}$$

st
$$Ax = b$$
 (6)

 $Gx \le h$ (7)

Your job will be to transform this problem into the form shown above and solve it with IPOPT. To help you interface with IPOPT, we have created a function fmincon for you. Below is the docstring for this function that details all of the inputs.

```
In [10]: """
    x = fmincon(cost,equality_constraint,inequality_constraint,x_l,x_u,c_l,c_u,x0,params,diff_type)
    This function uses IPOPT to minimize an objective function
    `cost(params, x)`
    With the following three constraints:
        `equality_constraint(params, x) = 0`
        `c_l <= inequality_constraint(params, x) <= c_u`
        `x_l <= x <= x_u`
        Note that the constraint functions should return vectors.</pre>
```

```
Problem specific parameters should be loaded into params::NamedTuple (things like
cost weights, dynamics parameters, etc.).
args:
   cost::Function
                                     - objective function to be minimzed (returns scalar)
   equality_constraint::Function
                                     - c_{eq}(params, x) == 0
   inequality_constraint::Function - c_l <= c_ineq(params, x) <= c_u
   x_l::Vector
                                     - x_l <= x <= x_u
   x_u::Vector
                                     - x_l <= x <= x_u
   c_l::Vector
                                     - c_l <= c_ineq(params, x) <= x_u</pre>
   c u::Vector
                                     - c_l <= c_ineq(params, x) <= x_u</pre>
   x0::Vector
                                     - initial guess
                                     - problem parameters for use in costs/constraints
   params::NamedTuple
                                     - :auto for ForwardDiff, :finite for FiniteDiff
- true for IPOPT output, false for nothing
    diff type::Symbol
   verbose::Bool
optional args:
                                     - optimality tolerance
   tol
   c tol
                                     - constraint violation tolerance
   \max\_iters
                                     - max iterations
                                     - verbosity of IPOPT
   verbose
outputs:
   x::Vector
                                     - solution
You should try and use :auto for your `diff_type` first, and only use :finite if you
absolutely cannot get ForwardDiff to work.
This function will run a few basic checks before sending the problem off to IPOPT to
solve. The outputs of these checks will be reported as the following:
-----checking dimensions of everything-----
-----all dimensions good-----
-----diff type set to :auto (ForwardDiff.jl)----
-----testing objective gradient-----
-----testing constraint Jacobian-----
-----successfully compiled both derivatives-----
-----IPOPT beginning solve-----
If you're getting stuck during the testing of one of the derivatives, try switching
to FiniteDiff.jl by setting diff_type = :finite.
```

```
In [11]: @testset "solve LP with IPOPT" begin
             LP = jldopen(joinpath(@__DIR__,"utils","random_LP.jld2"))
             params = (q = LP["q"], A = LP["A"], b = LP["b"], G = LP["G"], h = LP["h"])
             # return a scalar
             function cost(params, x)::Real
                 \# TODO: create cost function with params and x
                 cost = params.q' * x
                 return cost
             end
             # return a vector
             function equality_constraint(params, x)::Vector
                 \# TODO: create equality constraint function with params and x
                 eq = params.A * x - params.b
                 return eq
             end
             # return a vector
             function inequality_constraint(params, x)::Vector
                 # TODO: create inequality constraint function with params and x
                 ineq = params.G * x - params.h
                 return ineq
             end
             # TODO: primal bounds
             # you may use Inf, like Inf*ones(10) for a vector of positive infinity
             x_l = -Inf * ones(20)
             x_u = Inf * ones(20)
```

```
-----checking dimensions of everything-----
-----all dimensions good-----
-----diff type set to :auto (ForwardDiff.jl)----
-----testing objective gradient-----
-----testing constraint Jacobian-----
-----successfully compiled both derivatives-----
-----IPOPT beginning solve-----
This is Ipopt version 3.14.17, running with linear solver MUMPS 5.7.3.
Number of nonzeros in equality constraint Jacobian...:
                                                        400
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
                                                          0
Total number of variables....:
                                                         20
                   variables with only lower bounds:
               variables with lower and upper bounds:
                    variables with only upper bounds:
                                                          0
                                                          4
Total number of equality constraints....:
Total number of inequality constraints....:
                                                         20
       inequality constraints with only lower bounds:
                                                          0
   inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
                                                         20
iter
       objective
                   inf_pr
                           inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
   0 1.0935710e+00 2.80e+00 3.33e-01 0.0 0.00e+00
                                                       0.00e+00 0.00e+00
   1 3.3991294e+00 1.05e+00 1.59e+00 -0.4 2.45e+00
                                                       3.34e-01 5.92e-01f
                                                                          1
   2 4.0497209e+00 1.11e-16 3.72e-01 -1.1 7.66e-01
                                                    - 1.00e+00 1.00e+00h
   3 2.2382925e+00 1.11e-16 1.77e-01 -6.8 5.43e-01 - 9.31e-01 7.65e-01f
   4 1.6392751e+00 6.94e-17 1.40e-01 -2.7 4.21e-01 - 1.00e+00 5.15e-01f
     1.3625675e+00 5.55e-17 9.76e-02 -2.3 2.92e-01 1.1967681e+00 4.16e-17 9.18e-02 -3.1 2.75e-01
                                                    - 9.46e-01 7.53e-01f
                                                    - 9.93e-01 9.60e-01f
     1.1853197e+00 5.55e-17 6.38e-02 -4.5 1.91e-01 - 1.00e+00 2.51e-01f
    1.1772459e+00 1.11e-16 7.22e-04 -4.3 2.16e-03 - 1.00e+00 9.99e-01f 1
  9 1.1763524e+00 2.22e-16 4.80e-07 -10.3 1.59e-04 - 9.99e-01 9.96e-01f 1
Number of Iterations....: 9
                                 (scaled)
                                                        (unscaled)
Objective....: 1.1763523602284711e+00
                                                   1.1763523602284711e+00
Dual infeasibility.....: 4.7999347130053586e-07
                                                   4.7999347130053586e-07
Constraint violation...:
                          2.2204460492503131e-16
                                                   2.2204460492503131e-16
Variable bound violation:
                          0.0000000000000000e+00
                                                   0.0000000000000000e+00
Complementarity..... 3.7401434460980229e-07
                                                   3.7401434460980229e-07
Overall NLP error....: 4.7999347130053586e-07
                                                   4.7999347130053586e-07
Number of objective function evaluations
                                                  = 10
                                                 = 10
Number of objective gradient evaluations
Number of equality constraint evaluations
Number of inequality constraint evaluations
Number of equality constraint Jacobian evaluations = 10
Number of inequality constraint Jacobian evaluations = 10
Number of Lagrangian Hessian evaluations
Total seconds in IPOPT
                                                  = 0.942
EXIT: Optimal Solution Found.
Test Summary: | Pass Total Time
Test.DefaultTestSet("solve LP with IPOPT", Any[], 1, false, false, true, 1.742156708288106e9, 1.742156711402232
```

Part B: Cart Pole Swingup (20 pts)

We are now going to solve for a cartpole swingup. The state for the cartpole is the following:

$$x = [p, heta, \dot{p}, \dot{ heta}]^T$$

e9, false, "/home/burger/OCRL/HW3_S25/jl_notebook_cell_df34fa98e69747e1a8f8a730347b8e2f_W5sZmlsZQ==.jl")

Where p and heta can be seen in the graphic cartpole.png .



where we start with the pole in the down position ($\theta = 0$), and we want to use the horizontal force on the cart to drive the pole to the up position ($\theta = \pi$).

$$\min_{x_{1:N}, u_{1:N-1}} \quad \sum_{i=1}^{N-1} \left[\frac{1}{2} (x_i - x_{goal})^T Q(x_i - x_{goal}) + \frac{1}{2} u_i^T R u_i \right] + \frac{1}{2} (x_N - x_{goal})^T Q_f(x_N - x_{goal})$$
(8)

st
$$x_1 = x_{\rm IC}$$
 (9)

$$x_N = x_{qoal} \tag{10}$$

$$f_{hs}(x_i, x_{i+1}, u_i, dt) = 0 \quad \text{for } i = 1, 2, \dots, N-1$$
 (11)

$$-10 \le u_i \le 10 \quad \text{for } i = 1, 2, \dots, N-1$$
 (12)

Where $x_{IC} = [0,0,0,0]$, and $x_{goal} = [0,\pi,0,0]$, and $f_{hs}(x_i,x_{i+1},u_i)$ is the implicit integrator residual for Hermite Simpson (see HW1Q1 to refresh on this). Note that while Zac used a first order hold (FOH) on the controls in class (meaning we linearly interpolate controls between time steps), we are using a zero-order hold (ZOH) in this assignment. This means that each control u_i is held constant for the entirety of the timestep.

```
In [12]: # cartpole
         function dynamics(params::NamedTuple, x::Vector, u)
             # cartpole ODE, parametrized by params.
             # cartpole physical parameters
             mc, mp, l = params.mc, params.mp, params.l
             g = 9.81
             q = x[1:2]
             qd = x[3:4]
             s = sin(q[2])
             c = cos(q[2])
             H = [mc+mp mp*l*c; mp*l*c mp*l^2]
             C = [0 -mp*qd[2]*l*s; 0 0]
             G = [0, mp*g*l*s]
             B = [1, 0]
             qdd = -H \setminus (C*qd + G - B*u[1])
             xdot = [qd;qdd]
             return xdot
         end
         function hermite_simpson(params::NamedTuple, x1::Vector, x2::Vector, u, dt::Real)::Vector
             # TODO: input hermite simpson implicit integrator residual
             x_{k+h} = 0.5 * (x1 + x2) +
                      0.125 * dt * (dynamics(params,x1,u) - dynamics(params,x2,u))
              residual_hs = x1 + (dt/6) * (dynamics(params, x1,u) +
                  4 * dynamics(params, x_{k+h}, u) + dynamics(params, x_{2}, u)) - x_{2}
              return residual_hs
         end
```

hermite_simpson (generic function with 1 method)

To solve this problem with IPOPT and fmincon, we are going to concatenate all of our x's and u's into one vector:

$$Z = \left[egin{array}{c} x_1 \ u_1 \ x_2 \ u_2 \ dots \ x_{N-1} \ u_{N-1} \ x_N \end{array}
ight] \in \mathbb{R}^{N \cdot nx + (N-1) \cdot nu}$$

where $x \in \mathbb{R}^{nx}$ and $u \in \mathbb{R}^{nu}$. Below we will provide useful indexing guide in create idx to help you deal with Z.

It is also worth noting that while there are inequality constraints present ($-10 \le u_i \le 10$), we do not need a specific inequality_constraints function as an input to fmincon since these are just bounds on the primal (Z) variable. You should use primal bounds in fmincon to capture these constraints.

```
In [39]: function create_idx(nx,nu,N)
             \# This function creates some useful indexing tools for Z
             \# x_i = Z[idx.x[i]]
             # u_i = Z[idx.u[i]]
             # Feel free to use/not use anything here.
             # our Z vector is [x0, u0, x1, u1, ..., xN]
             nz = (N-1) * nu + N * nx # length of Z
             x = [(i - 1) * (nx + nu) .+ (1 : nx) for i = 1:N]
             u = [(i - 1) * (nx + nu) .+ ((nx + 1):(nx + nu)) for i = 1:(N - 1)]
             # constraint indexing for the (N-1) dynamics constraints when stacked up
             c = [(i - 1) * (nx) .+ (1 : nx) for i = 1:(N - 1)]
             nc = (N - 1) * nx # (N-1)*nx
             return (nx=nx,nu=nu,N=N,nz=nz,nc=nc,x=x,u=u,c=c)
         end
         function cartpole_cost(params::NamedTuple, Z::Vector)::Real
             idx, N, xg = params.idx, params.N, params.xg
             Q, R, Qf = params.Q, params.R, params.Qf
             # TODO: input cartpole LQR cost
             I = 0
             for i = 1:(N-1)
                 xi = Z[idx.x[i]]
                 ui = Z[idx.u[i]]
                 J += 0.5 * (xi - xg)' * Q * (xi - xg) + 0.5 * ui' * R * ui
             end
             # dont forget terminal cost
             xN = Z[idx.x[N]]
             J += 0.5 * (xN - xg)' * Qf * (xN - xg)
             return J
         end
         function cartpole_dynamics_constraints(params::NamedTuple, Z::Vector)::Vector
             idx, N, dt = params.idx, params.N, params.dt
             # TODO: create dynamics constraints using hermite simpson
             # create c in a ForwardDiff friendly way (check HWO)
             c = zeros(eltype(Z), idx.nc)
             for i = 1:(N-1)
                 xi = Z[idx.x[i]]
                 ui = Z[idx.u[i]]
                 xip1 = Z[idx.x[i+1]]
```

```
# TODO: hermite simpson
        c[idx.c[i]] = hermite_simpson(params, xi, xip1, ui, dt)
    end
    return c
end
function cartpole_equality_constraint(params::NamedTuple, Z::Vector)::Vector
    N, idx, xic, xg = params.N, params.idx, params.xic, params.xg
    # TODO: return all of the equality constraints
   x = [Z[idx.x[i]]  for i = 1:N]
    return [x[1] - xic; x[end] - xg; cartpole_dynamics_constraints(params, Z)]
    # return x
end
function solve_cartpole_swingup(;verbose=true)
    # problem size
   nx = 4
    nu = 1
   dt = 0.05
   tf = 2.0
    t_vec = 0:dt:tf
    N = length(t_vec)
    # LQR cost
    Q = diagm(ones(nx))
    R = 0.1*diagm(ones(nu))
    Qf = 10*diagm(ones(nx))
    # indexing
    idx = create_idx(nx,nu,N)
    # initial and goal states
    xic = [0, 0, 0, 0]
    xg = [0, pi, 0, 0]
    # load all useful things into params
    params = (Q = Q, R = R, Qf = Qf, xic = xic, xg = xg, dt = dt, N = N, idx = idx, mc = 1.0, mp = 0.2, l = 0.5)
    # TODO: primal bounds
    x l = -Inf * ones(idx.nz)
    x_u = Inf * ones(idx.nz)
    for i = 1:N-1
        x l[idx.u[i]] = -10
        x_u[idx.u[i]] = 10
    # inequality constraint bounds (this is what we do when we have no inequality constraints)
    c_l = zeros(0)
    c u = zeros(0)
    function inequality_constraint(params, Z)
        return zeros(eltype(Z), 0)
    # initial guess
    z0 = 0.001*randn(idx.nz)
    # choose diff type (try :auto, then use :finite if :auto doesn't work)
    # diff_type = :auto
    diff_type = :finite
    Z = fmincon(cartpole_cost,cartpole_equality_constraint,inequality_constraint,
                x_l, x_u, c_l, c_u, z_0, params, diff_type;
                tol = 1e-6, c_tol = 1e-6, max_iters = 10_000, verbose = verbose)
    # pull the X and U solutions out of Z
    X = [Z[idx.x[i]]  for i = 1:N]
    U = [Z[idx.u[i]] \text{ for } i = 1:(N-1)]
    return X, U, t_vec, params
```

```
-----checking dimensions of everything-----
-----all dimensions good-----
-----diff type set to :finite (FiniteDiff.jl)---
-----testing objective gradient-----
-----testing constraint Jacobian-----
-----successfully compiled both derivatives----
-----IPOPT beginning solve-----
This is Ipopt version 3.14.17, running with linear solver MUMPS 5.7.3.
Number of nonzeros in equality constraint Jacobian...:
                                                       34272
Number of nonzeros in inequality constraint Jacobian.:
                                                          0
                                                          Θ
Number of nonzeros in Lagrangian Hessian....:
                                                         204
Total number of variables....:
                    variables with only lower bounds:
                                                          Θ
               variables with lower and upper bounds:
                                                          40
                    variables with only upper bounds:
Total number of equality constraints....:
                                                         168
Total number of inequality constraints....:
                                                          0
       inequality constraints with only lower bounds:
                                                          0
   inequality constraints with lower and upper bounds:
                                                          0
       inequality constraints with only upper bounds:
                   inf_pr
iter
       objective
                           inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr
     2.4674807e+02 3.14e+00 4.11e-04
                                     0.0 0.00e+00
                                                       0.00e+00 0.00e+00
     2.7501452e+02 2.38e+00 7.98e+00 -5.0 1.28e+01
                                                       4.90e-01 2.43e-01h
                                                                          3
    2.9806244e+02 2.16e+00 1.03e+01
                                   -0.5 1.05e+01
                                                     - 6.13e-01 9.26e-02h
    3.3424994e+02 1.87e+00 1.40e+01 -0.4 1.29e+01
                                                     - 6.48e-01 1.33e-01h
     3.7121036e+02 1.61e+00 2.08e+01 -0.5 1.19e+01
                                                    - 8.80e-01 1.40e-01h
     4.1967396e+02 1.33e+00 2.73e+01
                                    -0.8 1.00e+01
                                                       1.00e+00 1.74e-01h
     4.4383472e+02 1.20e+00 3.19e+01
                                     0.3 1.84e+01
                                                    - 6.34e-01 9.61e-02h
     4.7567829e+02 1.07e+00 3.53e+01
                                    0.2 1.80e+01
                                                    - 6.49e-01 1.12e-01h
    5.1183611e+02 9.43e-01 3.90e+01
                                     0.3 2.25e+01
                                                    - 6.11e-01 1.17e-01h
  9 5.2146844e+02 8.54e-01 3.84e+01
                                     0.3 1.15e+01
                                                    - 8.74e-01 9.51e-02h 3
      objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 5.1545768e+02 7.71e-01 4.12e+01
                                     0.4 2.61e+01
                                                       5.18e-01 9.70e-02f
 11 5.0932719e+02 7.01e-01 4.40e+01
                                                       5.99e-01 9.06e-02f
                                     0.5 2.68e+01
 12 5.0693849e+02 6.26e-01 4.92e+01
                                     0.4 3.52e+01
                                                    - 8.45e-01 1.07e-01f
 13 5.0859557e+02 5.59e-01 5.72e+01
                                     0.6 2.68e+01
                                                     - 3.33e-01 1.06e-01h
    5.3542336e+02 3.51e-01 7.09e+01
                                     0.4 1.99e+01
                                                       1.94e-01 3.72e-01h
     5.3515915e+02 2.74e-01 7.29e+01
                                     0.2 1.78e+01
                                                       2.68e-01 2.19e-01h
     5.4201437e+02 1.90e-01 7.57e+01
                                     0.7 1.63e+01
                                                       3.87e-01 3.09e-01f
                                     0.6 1.18e+01
    5.3770628e+02 1.18e-01 8.54e+01
                                                       7.65e-01 3.75e-01h
 17
    5.4061302e+02 8.78e-02 7.83e+01
                                     0.6 9.64e+00
                                                     - 8.00e-01 5.53e-01h
 19 5.2855467e+02 9.22e-02 5.78e+01
                                     0.4 6.88e+00
                                                    - 8.17e-01 9.68e-01h 1
iter
       objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 20 5.0258973e+02 3.98e-02 2.14e+01
                                     0.1 2.39e+00
                                                       9.70e-01 1.00e+00f
 21 4.8265684e+02 6.13e-02 2.47e+01
                                    0.1 1.02e+01
                                                       5.26e-01 3.35e-01f
 22 4.6961357e+02 4.33e-02 1.77e+01 -0.1 5.14e+00
                                                     - 9.22e-01 4.65e-01f
 23 4.6323119e+02 2.27e-01 4.30e+01 -0.1 3.14e+01
                                                     - 3.04e-01 2.91e-01f
    4.6215212e+02 1.63e-01 5.90e+01
                                                       1.00e+00 3.22e-01f
                                    0.4 1.91e+01
     4.4565921e+02 7.15e-03 2.80e+01
                                    -0.1 2.80e+00
                                                       9.93e-01 1.00e+00f
 26
    4.4070433e+02 5.68e-03 2.00e+01
                                    -0.9 1.74e+00
                                                       1.00e+00 1.00e+00f
    4.3812059e+02 2.43e-03 1.89e+01
                                                       1.00e+00 1.00e+00f
 27
                                    -1.5 1.36e+00
    4.3720928e+02 2.95e-04 1.78e+01
                                    -2.2 7.29e-01
                                                     - 1.00e+00 1.00e+00f
 29 4.3662456e+02 3.78e-03 1.86e+01
                                   -2.8 1.47e+00
                                                       1.00e+00 1.00e+00f
       objective
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
    4.3684720e+02 4.73e-02 1.69e+01 -0.8 1.18e+01
                                                       2.13e-01 7.19e-01f
                                    -1.4 4.49e+00
 31 4.3235942e+02 4.28e-02 1.37e+01
                                                       1.00e+00 1.00e+00f
                                   -0.7 3.40e+00
 32 4.3302222e+02 2.37e-02 1.33e+01
                                                       1.00e+00 1.00e+00f
 33 4.3199234e+02 3.64e-02 1.85e+01 -0.4 2.41e+01
                                                       7.00e-01 1.39e-01f
 34
    4.3123136e+02 4.37e-02 2.43e+01
                                    -1.2 2.10e+01
                                                       3.37e-01 1.19e-01f
     4.3117797e+02 6.16e-02 3.49e+01
                                    -0.8 1.85e+01
                                                       1.00e+00 2.04e-01f
 36
     4.2756052e+02 4.09e-02 3.62e+01
                                    -1.1 4.45e+00
                                                       1.00e+00 8.58e-01f
    4.2416042e+02 4.79e-03 3.83e+00
                                    -0.4 1.65e+00
                                                     - 9.54e-01 1.00e+00f
    4.2091671e+02 8.89e-04 5.23e+00
                                    -1.0 2.09e+00
                                                     - 9.49e-01 1.00e+00f
 39 4.1934826e+02 3.41e-03 1.49e+01
                                    -0.7 7.15e+00
                                                       7.21e-01 1.00e+00F
iter
       objective
                   inf_pr
                           inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 40 4.1891569e+02 7.88e-03 2.24e+01 -0.9 1.01e+01
                                                       9.90e-01 2.02e-01f
 41 4.2708210e+02 1.66e-02 4.18e+01
                                    0.1 3.50e+01
                                                       7.22e-01 2.15e-01f
 42 4.1977912e+02 2.61e-02 3.57e+01
                                   -0.1 4.85e+00
                                                    - 1.00e+00 1.00e+00f
 43 4.1900092e+02 3.46e-04 2.76e+01 -0.1 4.55e-01
                                                     - 1.00e+00 1.00e+00f
                                                       1.00e+00 1.00e+00f
    4.1653485e+02 2.77e-02 2.43e+01
                                    -0.7 3.35e+00
     4.1529156e+02 5.12e-04 1.19e+01
                                                       1.00e+00 1.00e+00f
 45
                                    -0.4 1.74e+00
    4.1398548e+02 1.08e-02 1.72e+01 -0.8 1.89e+00
                                                    - 1.00e+00 1.00e+00f
```

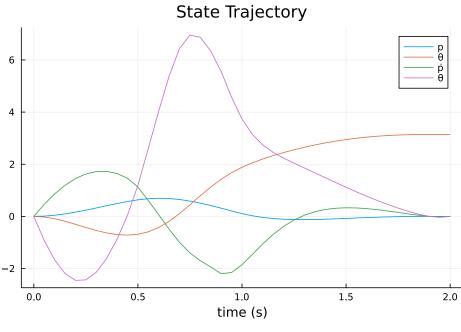
```
47 4.1218151e+02 1.89e-02 1.96e+01 -1.7 3.13e+00 - 1.00e+00 9.38e-01f 1
 48  4.1662714e+02  9.77e-02  3.90e+01  -0.1  1.65e+02  -  1.00e+00  3.97e-02f  49  4.1287770e+02  1.09e-02  1.31e+01  -0.3  1.18e+00  -  1.00e+00  1.00e+00f
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 50 4.0988946e+02 9.16e-03 1.66e+01 -0.9 2.08e+00 - 9.93e-01 1.00e+00f 1
 51 4.0787001e+02 7.13e-04 1.43e+01 -1.1 6.12e-01
                                                          - 9.97e-01 1.00e+00f
 52 4.0690268e+02 8.16e-04 1.58e+01 -2.0 1.59e+00 - 1.00e+00 1.00e+00F
 53 4.0686638e+02 1.63e-03 1.95e+01 -1.4 6.72e+00 - 1.00e+00 1.26e-01f
54 4.0698427e+02 1.31e-02 2.90e+01 -1.1 3.26e+01 - 1.00e+00 7.75e-02f
 55 4.0667124e+02 1.70e-02 3.34e+01 -1.2 4.58e+01 - 1.67e-01 3.76e-02f
 56 4.0840873e+02 6.31e-02 3.97e+01 -0.7 1.18e+01 - 1.00e+00 6.12e-01f
 57 4.0407859e+02 2.02e-03 2.71e+01 -0.8 1.98e+00 - 1.00e+00 1.00e+00f
 58 4.0309501e+02 8.75e-05 1.86e+01 -1.4 5.01e-01 - 9.98e-01 1.00e+00f
59 4.0264579e+02 2.71e-04 1.38e+01 -1.5 8.63e-01 - 1.00e+00 1.00e+00f
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 60 4.0183401e+02 1.93e-03 1.78e+01 -2.2 2.72e+00 - 1.00e+00 1.00e+00F 1
 61 4.0237564e+02 1.96e-02 3.15e+01 -1.1 1.33e+01 - 1.00e+00 3.00e-01F 1
  62 \quad 4.0068263e + 02 \quad 4.65e - 03 \quad 4.00e + 01 \quad -1.3 \quad 6.47e + 00 \qquad - \quad 1.00e + 00 \quad 1.00e + 00f \quad 1 
 63 3.9872004e+02 7.13e-03 1.69e+01 -1.2 2.15e+00 - 9.95e-01 1.00e+00f
64 3.9864494e+02 2.89e-04 9.80e+00 -0.9 7.39e-01 - 1.00e+00 1.00e+00f
 65 3.9569348e+02 7.80e-03 1.51e+01 -1.4 3.91e+00 - 1.00e+00 1.00e+00F
 66 4.0128923e+02 4.47e-02 3.41e+01 -0.0 2.98e+01 - 7.98e-01 2.09e-01f
 67 3.9807938e+02 1.42e-03 1.20e+01 -0.3 1.52e+00 - 1.00e+00 1.00e+00f 1
 68 3.9554269e+02 1.14e-03 5.36e+00 -1.1 7.04e-01 69 3.9478424e+02 7.69e-04 4.49e+00 -1.5 6.69e-01
                                                          - 9.95e-01 1.00e+00f 1
- 9.96e-01 1.00e+00f 1
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 70 3.9409368e+02 1.69e-03 9.99e+00 -2.3 2.02e+00 - 1.00e+00 1.00e+00F 1
 71 3.9440072e+02 1.89e-03 1.01e+01 -1.9 3.06e+00 - 1.00e+00 5.14e-01H 1
 75 3.9347284e+02 1.99e-04 1.35e+00 -3.4 4.06e-01 - 1.00e+00 1.00e+00f
 76 3.9345103e+02 2.54e-05 9.53e-02 -4.3 1.34e-01 - 1.00e+00 9.54e-01h 1
 77 3.9344837e+02 1.66e-07 2.78e-02 -5.8 2.09e-02
                                                            - 1.00e+00 9.92e-01h 1
 78 3.9344835e+02 2.02e-07 1.39e-02 -7.2 1.02e-02 79 3.9344834e+02 2.70e-09 5.27e-05 -9.1 1.71e-03
                                                          - 1.00e+00 1.00e+00h 1
- 1.00e+00 1.00e+00h 1
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 80 3.9344834e+02 1.82e-10 5.08e-05 -11.0 3.90e-04 - 1.00e+00 1.00e+00h 1
 81 3.9344834e+02 1.32e-10 6.55e-06 -11.0 2.67e-04
                                                          - 1.00e+00 1.00e+00h 1
     3.9344834e+02 1.04e-12 1.84e-06 -11.0 3.46e-05
                                                            - 1.00e+00 1.00e+00h 1
- 1.00e+00 1.00e+00h 1
     3.9344834e+02 2.12e-13 9.28e-07 -11.0 2.27e-05
```

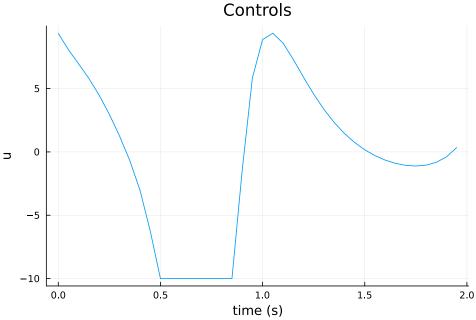
Number of Iterations....: 83

```
(scaled)(unscaled)Objective.......3.9344833576227290e+023.9344833576227290e+02Dual infeasibility.....:9.2754227920030610e-079.2754227920030610e-07Constraint violation...:2.1227464230832993e-132.1227464230832993e-13Variable bound violation:9.9997231828297117e-089.9997231828297117e-08Complementarity......:1.0000657567316100e-111.0000657567316100e-11Overall NLP error.....:9.2754227920030610e-079.2754227920030610e-07
```

```
Number of objective function evaluations = 195
Number of objective gradient evaluations = 84
Number of equality constraint evaluations = 195
Number of inequality constraint evaluations = 0
Number of equality constraint Jacobian evaluations = 84
Number of inequality constraint Jacobian evaluations = 0
Number of Lagrangian Hessian evaluations = 0
Total seconds in IPOPT = 5.384
```

EXIT: Optimal Solution Found.





```
Info: Listening on: 127.0.0.1:8715, thread id: 1
@ HTTP.Servers /home/burger/.julia/packages/HTTP/4AUPl/src/Servers.jl:382
Info: MeshCat server started. You can open the visualizer by visiting the following URL in your browser: http://127.0.0.1:8715
@ MeshCat /home/burger/.julia/packages/MeshCat/9QrxD/src/visualizer.jl:43
```

Unable to connect

Firefox can't establish a connection to the server at 127.0.0.1:8715.

- The site could be temporarily unavailable or too busy. Try again in a few moments.
- If you are unable to load any pages, check your computer's network connection.
- If your computer or network is protected by a firewall or proxy, make sure that Firefox is permitted to access the web.

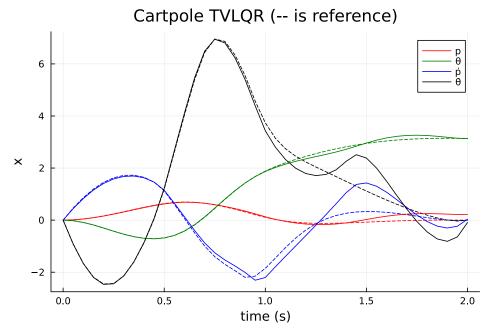
Try Again

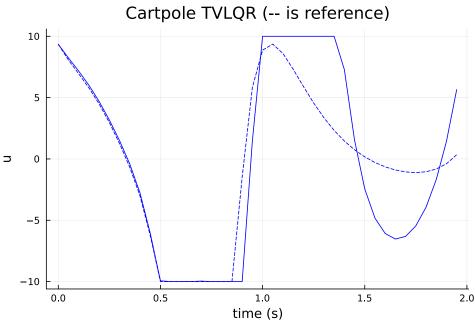
Part C: Track DIRCOL Solution (5 pts)

Now, similar to HW2 Q2 Part C, we are taking a solution X and U from DIRCOL, and we are going to track the trajectory with TVLQR to account for model mismatch. While we used hermite-simpson integration for the dynamics constraints in DIRCOL, we are going to use RK4 for this simulation. Remember to clamp your control to be within the control bounds.

```
In [ ]: function rk4(params::NamedTuple, x::Vector,u,dt::Float64)
            # vanilla RK4
            k1 = dt*dynamics(params, x, u)
            k2 = dt*dynamics(params, x + k1/2, u)
            k3 = dt*dynamics(params, x + k2/2, u)
            k4 = dt*dynamics(params, x + k3, u)
            x + (1/6)*(k1 + 2*k2 + 2*k3 + k4)
        @testset "track cartpole swingup with TVLQR" begin
            X_dircol, U_dircol, t_vec, params_dircol = solve_cartpole_swingup(verbose = false)
            N = length(X_dircol)
            dt = params_dircol.dt
            x0 = X_dircol[1]
            # TODO: use TVLQR to generate K's
            nu = size(U_dircol[1],1) # number of inputs
            nx = size(X_dircol[1],1) # number of states
            # use this for TVLQR tracking cost
            Q = diagm([1,1,.05,.1])
            Qf = 100*Q
            R = 0.01*diagm(ones(1))
            # calculate the TVLQR gains for each time step
            K = zeros(nu, nx, N-1)
            P = zeros(nx, nx, N)
            P[:,:,end] = deepcopy(Qf)
            for i = N-1:-1:1
```

```
A = Matrix(FD.jacobian(x -> rk4(params_dircol, x, U_dircol[i], dt), X_dircol[i]))
       B = Matrix(FD.jacobian(u -> rk4(params_dircol, X_dircol[i], u, dt), U_dircol[i]))
       K[:,:,i] = inv(R + B'*P[:,:,i+1]*B)*B'*P[:,:,i+1]*A
       P[:,:,i] = Q + A'*P[:,:,i+1]*(A - B*K[:,:,i])
   end
   # simulation
   Xsim = [zeros(4) for i = 1:N]
    Usim = [zeros(1) for i = 1:(N-1)]
   Xsim[1] = 1*x0
   # here are the real parameters (different than the one we used for DIRCOL)
   # this model mismatch is what's going to require the TVLQR controller to track
   # the trajectory successfully.
   params_real = (mc = 1.05, mp = 0.21, l = 0.48)
   # TODO: simulate closed loop system with both feedforward and feedback control
   # feedforward - the U_dircol controls that we solved for using dircol
   # feedback - the TVLQR controls
   for i = 1:(N-1)
       # add controller and simulation step
       Usim[i] = clamp.(-K[:,:,i]*(Xsim[i]-X_dircol[i]) + U_dircol[i], -10, 10)
       Xsim[i+1] = rk4(params_real, Xsim[i], Usim[i], dt)
   end
   # -----testing-----
   xn = Xsim[N]
   (atest norm(xn) > 0)
   @test le-6<norm(xn - X_dircol[end])<.8</pre>
    \texttt{@test abs(abs(rad2deg(xn[2])) - 180)} < 5 \# \textit{within 5 degrees} 
   \texttt{@test maximum(norm.(Usim,Inf))} \iff (10 + 1e-3)
   # -----plotting-----
   Xm = hcat(Xsim...)
   Xbarm = hcat(X_dircol...)
    plot(t_vec,Xbarm',ls=:dash, label = "",lc = [:red :green :blue :black])
   display(plot!(t_vec,Xm',title = "Cartpole TVLQR (-- is reference)",
                xlabel = "time (s)", ylabel = "x",
label = ["p" "\theta" "\theta" "\theta"],lc = [:red :green :blue :black]))
   Um = hcat(Usim...)
   Ubarm = hcat(U_dircol...)
    plot(t vec[1:end-1],Ubarm',ls=:dash,lc = :blue, label = "")
   display(plot!(t_vec[1:end-1],Um',title = "Cartpole TVLQR (-- is reference)",
                xlabel = "time (s)", ylabel = "u", lc = :blue, label = ""))
   # -----animate-----
    display(animate_cartpole(Xsim, 0.05))
end
```





```
Info: Listening on: 127.0.0.1:8716, thread id: 1
@ HTTP.Servers /home/burger/.julia/packages/HTTP/4AUPl/src/Servers.jl:382
Info: MeshCat server started. You can open the visualizer by visiting the following URL in your browser:
http://127.0.0.1:8716
@ MeshCat /home/burger/.julia/packages/MeshCat/9QrxD/src/visualizer.jl:43
```

Unable to connect

Firefox can't establish a connection to the server at 127.0.0.1:8716.

- The site could be temporarily unavailable or too busy. Try again in a few moments.
- If you are unable to load any pages, check your computer's network connection.
- If your computer or network is protected by a firewall or proxy, make sure that Firefox is permitted to access the web.

Try Again

```
In [1]: import Pkg
Pkg.activate(@_DIR__)
Pkg.instantiate()

import MathOptInterface as MOI
import Ipopt
import ForwardDiff as FD
import Convex as cvx
import ECOS
using LinearAlgebra
using Plots
using Random
using JLD2
using Test
import MeshCat as mc
using Printf
```

Activating project at `~/OCRL/HW3_S25`

Q2: iLQR (30 pts)

In this problem, we are going to use iLQR to solve a trajectory optimization for a 6DOF quadrotor. This problem we will use a cost function to motivate the quadrotor to follow a specified aerobatic manuever. The continuous time dynamics of the quadrotor are detailed in quadrotor.jl, with the state being the following:

 $x=[r,v,{}^Np^B,\omega]$ where $r\in\mathbb{R}^3$ is the position of the quadrotor in the world frame (N), $v\in\mathbb{R}^3$ is the velocity of the quadrotor in the world frame (N), $v\in\mathbb{R}^3$ is the wellocity of the quadrotor, and $\omega\in\mathbb{R}^3$ is the angular velocity of the quadrotor expressed in the body frame (B). By denoting the attitude of the quadrotor with a MRP instead of a quaternion or rotation matrix, we have to be careful to avoid any scenarios where the MRP will approach it's singularity at 360 degrees of rotation. For the manuever planned in this problem, the MRP will be sufficient.

The dynamics of the quadrotor are discretized with rk4, resulting in the following discrete time dynamics function:

```
In [2]: include(joinpath(@_DIR_, "utils","quadrotor.jl"))

function discrete_dynamics(params::NamedTuple, x::Vector, u, k)
    # discrete dynamics
    # x - state
    # u - control
    # k - index of trajectory
    # dt comes from params.model.dt
    return rk4(params.model, quadrotor_dynamics, x, u, params.model.dt)
end
```

discrete_dynamics (generic function with 1 method)

Part A: iLQR for a quadrotor (25 pts)

iLQR is used to solve optimal control problems of the following form:

$$\min_{x_{1:N}, u_{1:N-1}} \quad \left[\sum_{i=1}^{N-1} \ell(x_i, u_i) \right] + \ell_N(x_N) \tag{1}$$

$$x_{k+1} = f(x_k, u_k)$$
 for $i = 1, 2, \dots, N-1$ (3)

where x_{IC} is the inital condition, $x_{k+1} = f(x_k, u_k)$ is the discrete dynamics function, $\ell(x_i, u_i)$ is the stage cost, and $\ell_N(x_N)$ is the terminal cost. Since this optimization problem can be non-convex, there is no guarantee of convergence to a global optimum, or even convergence rates to a local optimum, but in practice we will see that it can work very well.

For this problem, we are going to use a simple cost function consisting of the following stage cost:

$$\ell(x_i, u_i) = rac{1}{2} (x_i - x_{ref,i})^T Q(x_i - x_{ref,i}) + rac{1}{2} (u_i - u_{ref,i})^T R(u_i - u_{ref,i})$$

And the following terminal cost:

$$\ell_N(x_N) = rac{1}{2}(x_N - x_{ref,N})^T Q_f(x_N - x_{ref,N})$$

This is how we will encourange our quadrotor to track a reference trajectory x_{ref} . In the following sections, you will implement iLQR and use it inside of a solve_quadrotor_trajectory function. Below we have included some starter code, but you are free to use/not use any of the provided functions so long as you pass the tests.

We will consider iLQR to have converged when $\Delta J < \mathrm{atol}$ as calculated during the backwards pass.

```
In [3]: # starter code: feel free to use or not use
         function stage_cost(p::NamedTuple,x::Vector,u::Vector,k::Int)
             # TODO: return stage cost at time step k
             return 0.5 * ((x-p.Xref[k])' * p.Q * (x-p.Xref[k]) + (u-p.Uref[k])' * p.R * (u-p.Uref[k]))
         end
         function term_cost(p::NamedTuple,x)
             # TODO: return terminal cost
              return 0.5 * ((x-p.Xref[p.N])' * p.Qf * (x-p.Xref[p.N]))
         end
         function stage_cost_expansion(p::NamedTuple, x::Vector, u::Vector, k::Int)
             # TODO: return stage cost expansion
             \# if the stage cost is J(x,u), you can return the following
             # \nabla x^2 J, \nabla x J, \nabla u^2 J, \nabla u J
             \# \nabla_x^2 J = FD.hessian(x -> stage\_cost(p, x, u, k), x)
             \# \nabla_x J = FD.gradient(x -> stage\_cost(p, x, u, k), x)
             \# \nabla_u^2 J = FD.hessian(u \rightarrow stage\_cost(p, x, u, k), u)
             \# \nabla_u J = FD.gradient(u \rightarrow stage\_cost(p, x, u, k), u)
             \nabla_x^2 J = copy(p.Q)
             \nabla_x J = p.Q * (x - p.Xref[k])
             \nabla_u^2 J = copy(p.R)
             \nabla_u J = p.R * (u - p.Uref[k])
              return \nabla_x{}^2J, \nabla_xJ, \nabla_u{}^2J, \nabla_uJ
         end
         function term_cost_expansion(p::NamedTuple, x::Vector)
             # TODO: return terminal cost expansion
             # if the terminal cost is Jn(x,u), you can return the following
             # \nabla_x ^2 Jn, \nabla_x Jn
             # \nabla_x ^2 Jn = FD.hessian(x -> term_cost(p, x), x)
             \# \nabla_x Jn = FD.gradient(x -> term\_cost(p, x), x)
             \nabla_x^2 Jn = copy(p.Qf)
             \nabla_x Jn = p.Qf * (x - p.Xref[p.N])
             return \nabla_x^2 Jn, \nabla_x Jn
         function backward_pass(params::NamedTuple,
                                                                   # useful params
                                  X::Vector{Vector{Float64}}, # state trajectory
                                   U::Vector{Vector{Float64}}) # control trajectory
             \# compute the iLQR backwards pass given a dynamically feasible trajectory X and U
             # return d, K, ΔJ
             # outputs:
                   d - Vector{Vector} feedforward control
                    K - Vector{Matrix} feedback gains
                   ΔJ - Float64
                                         expected decrease in cost
             nx, nu, N = params.nx, params.nu, params.N
             # vectors of vectors/matrices for recursion
             P = [zeros(nx,nx) for i = 1:N] # cost to go quadratic term
             p = [zeros(nx)]
                                for i = 1:N] # cost to go linear term
             d = [zeros(nu)]
                                 for i = 1:N-1] # feedforward control
             K = [zeros(nu,nx) for i = 1:N-1] # feedback gain
             \# TODO: implement backwards pass and return d, K, \Delta J
             N = params.N
             \Delta J = 0.0
```

```
# gradient and hessian of terminal cost
    \nabla_x^2 Jn, \nabla_x Jn = term_cost_expansion(params, X[N])
    p[N] = \nabla_x Jn
    for k = N-1:-1:1
        # gradient and hessian of stage cost
        \nabla_x^2 J, \nabla_x J, \nabla_u^2 J, \nabla_u J = stage\_cost\_expansion(params, X[k], U[k], k)
        # A and B
        A = FD.jacobian(x \rightarrow discrete\_dynamics(params, x, U[k], k), X[k])
        B = FD.jacobian(u -> discrete_dynamics(params, X[k], u, k), U[k])
        # linear gradients
        qx = \nabla_x J + A' * p[k+1]
        gu = \nabla_u J + B' * p[k+1]
        # quadratic gradients
        Gxx = \nabla_x^2 J + A' * P[k+1] * A
        Gux = B' * P[k+1] * A
        Guu = \nabla_u^2 J + B' * P[k+1] * B
        Gxu = A' * P[k+1] * B
        # feed forward and feedback terms
        d[k] = Guu \setminus gu
        K[k] = Guu \setminus Gux
        # update cost to go
        P[k] = Gxx + K[k]' * Guu * K[k] - Gxu * K[k] - K[k]' * Gux
        p[k] = gx - K[k]' * gu + K[k]' * Guu * d[k] - Gxu * d[k]
        \Delta J += gu' * d[k]
    end
    return d, K, ΔJ
end
function trajectory_cost(params::NamedTuple,
                                                       # useful params
                          X::Vector{Vector{Float64}}, # state trajectory
                          U::Vector{Vector{Float64}}) # control trajectory
    # compute the trajectory cost for trajectory X and U (assuming they are dynamically feasible)
    N = params.N
   J = 0.0
    # TODO: add trajectory cost
    for k = 1:N-1
        J \leftarrow stage\_cost(params, X[k], U[k], k)
    J += term_cost(params, X[N])
    return J
end
                                                      # useful params
function forward_pass(params::NamedTuple,
                       X::Vector{Vector{Float64}},
                                                      # state trajectory
                       U::Vector{Vector{Float64}},
                                                      # control trajectory
                       d::Vector{Vector{Float64}},
                                                      # feedforward controls
                       K::Vector{Matrix{Float64}}; # feedback gains
                                                    # max iters on linesearch
                       max_linesearch_iters = 20)
    # forward pass in iLQR with linesearch
    # use a line search where the trajectory cost simply has to decrease (no Armijo)
    # outputs:
         Xn::Vector{Vector} updated state trajectory
          Un::Vector{Vector} updated control trajectory
          J::Float64
                               updated cost
         α::Float64.
                               step length
    nx, nu, N = params.nx, params.nu, params.N
   Xn[1] = copy(X[1])
    J_original = trajectory_cost(params, X, U)
    J \text{ new} = J \text{ original}
    \alpha = 1.0
```

```
for ls_iter in 1:max_linesearch_iters

# Simulate trajectory with current α
for k in 1:N-1
    # Control update equation
    Un[k] = U[k] - α*d[k] - K[k]*(Xn[k] - X[k])
    Xn[k+1] = discrete_dynamics(params, Xn[k], Un[k], k)
end

if J_new < J_original
    return Xn, Un, J_new, α
end

J_new = trajectory_cost(params, Xn, Un)
α *= 0.5

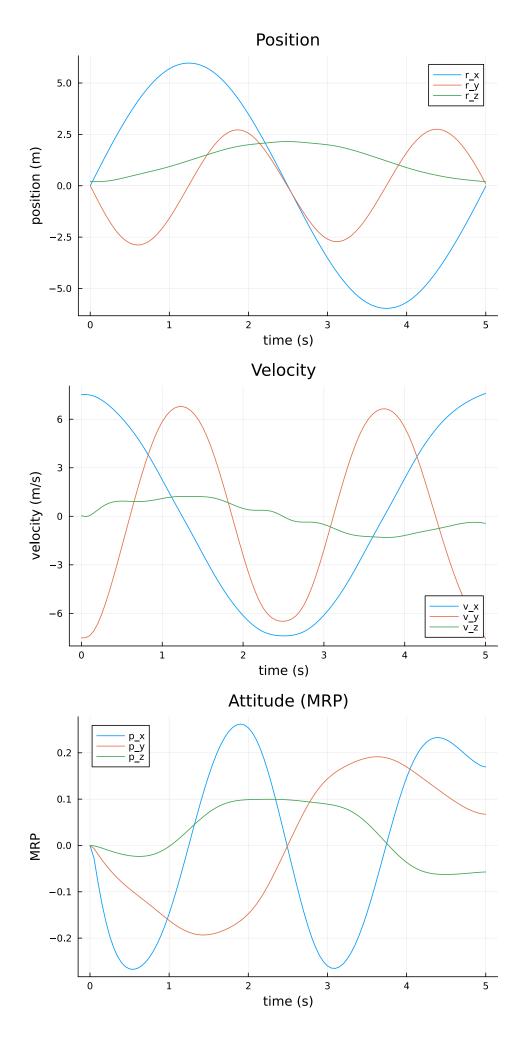
end
error("Forward pass failed")
end</pre>
```

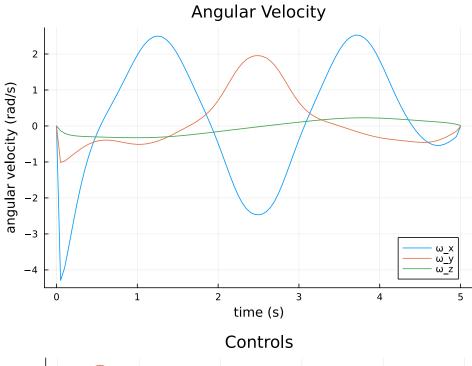
forward_pass (generic function with 1 method)

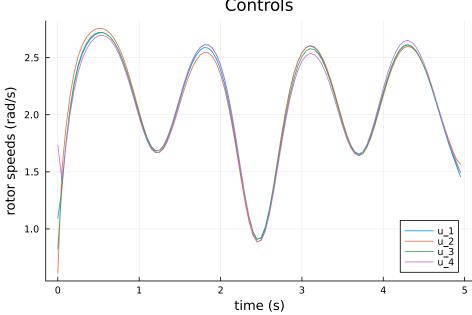
```
In [4]: function iLQR(params::NamedTuple, # useful params for costs/dynamics/indexing
                                                # initial condition
                     x0::Vector,
                     U::Vector{Vector{Float64}}; # initial controls
                                               # convergence criteria: ΔJ < atol
                     atol=1e-3,
                     \max iters = 250,
                                               # max iLQR iterations
                     verbose = true)
                                               # print logging
           # iLQR solver given an initial condition x0, initial controls U, and a
           # dynamics function described by `discrete_dynamics`
           # return (X, U, K) where
           # outputs:
                 X::Vector{Vector} - state trajectory
                 U::Vector{Vector} - control trajectory
                 K::Vector{Matrix} - feedback gains K
           # first check the sizes of everything
           @assert length(U) == params.N-1
           @assert length(U[1]) == params.nu
           @assert length(x0) == params.nx
           nx, nu, N = params.nx, params.nu, params.N
           X = [zeros(nx) for i = 1:N]
           X[1] = x0
           # TODO: initial rollout
            for i = 1:N-1
               X[i+1] .= discrete_dynamics(params, X[i], U[i], i)
           for ilqr iter = 1:max iters
               d, K, \Delta J = backward_pass(params, X, U)
               X, U, J, \alpha = forward_pass(params, X, U, d, K)
               # termination criteria
               if \Delta J < atol
                   if verbose
                       @info "iLQR converged"
                   return X, U, K
               end
               # -----logging -----
               if verbose
                   dmax = maximum(norm.(d))
                   if rem(ilqr_iter-1,10)==0
                       @printf "iter J
                                                   ΔJ
                                                            |d|
                                                                                   \n"
                       @printf "-----
                   end
                   @printf("%3d %10.3e %9.2e %9.2e %6.4f \n",
```

```
ilqr_iter, J, \DeltaJ, dmax, \alpha)
                 end
            end
            error("iLQR failed")
        end
       iLQR (generic function with 1 method)
In [5]: function create_reference(N, dt)
            # create reference trajectory for quadrotor
            Xref = [ [R*cos(t);R*cos(t)*sin(t);1.2 + sin(t);zeros(9)]  for t = range(-pi/2,3*pi/2, length = N)] 
            for i = 1:(N-1)
                Xref[i][4:6] = (Xref[i+1][1:3] - Xref[i][1:3])/dt
            end
            Xref[N][4:6] = Xref[N-1][4:6]
            Uref = [(9.81*0.5/4)*ones(4) for i = 1:(N-1)]
            return Xref, Uref
        end
        function solve_quadrotor_trajectory(;verbose = true)
            # problem size
            nx = 12
            nu = 4
            dt = 0.05
            tf = 5
            t vec = 0:dt:tf
            N = length(t_vec)
            # create reference trajectory
            Xref, Uref = create_reference(N, dt)
            # tracking cost function
            Q = 1*diagm([1*ones(3);.1*ones(3);1*ones(3);.1*ones(3)])
            R = .1*diagm(ones(nu))
            Qf = 10*Q
            # dynamics parameters (these are estimated)
            model = (mass=0.5,
                    J=Diagonal([0.0023, 0.0023, 0.004]),
                    gravity=[0,0,-9.81],
                    L=0.1750,
                    kf=1.0,
                    km=0.0245, dt = dt)
            # the params needed by iLQR
            params = (
                N = N
                nx = nx,
                nu = nu,
                Xref = Xref,
                Uref = Uref,
                Q = Q,
                R = R
                Qf = Qf,
                model = model
            # initial condition
            x0 = 1*Xref[1]
            # initial guess controls
            U = [(uref + .0001*randn(nu)) for uref in Uref]
            # solve with iLQR
            X, U, K = iLQR(params, x0, U; atol=1e-4, max_iters = 250, verbose = verbose)
             return X, U, K, t_vec, params
        end
       solve_quadrotor_trajectory (generic function with 1 method)
In [6]: @testset "ilqr" begin
```

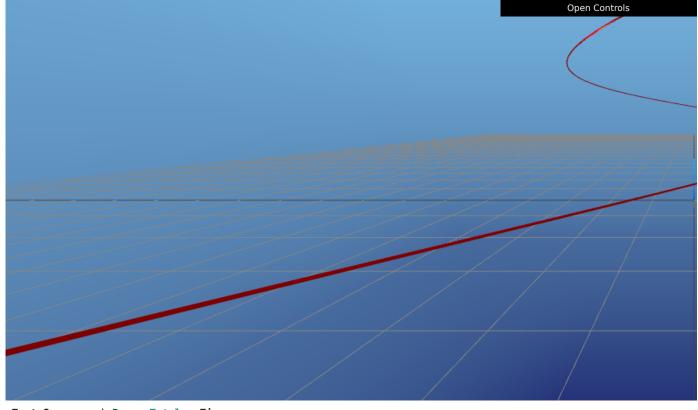
iter	J	ΔJ	d	α	
1	3.019e+02	1.33e+05	2.80e+01	0.5000	
2	5.167e+01	3.35e+04	5.41e+01	0.5000	
3	4.432e+01	8.39e+03	2.91e+01	0.5000	
4	4.400e+01	2.10e+03	1.52e+01	0.5000	
5	4.398e+01	5.25e+02	7.73e+00	0.5000	
6	4.397e+01	1.31e+02	3.89e+00	0.5000	
7	4.397e+01	3.28e+01	1.95e+00	0.5000	
8	4.396e+01	8.21e+00	9.78e-01	0.5000	
9			4.89e-01		
10			2.44e-01	0.5000	
iter	J	ΔJ	d	α	
11	4.396e+01	1.31e-01	1.22e-01	0.5000	
12		3.46e-02	6.11e-02	0.5000	
13	4.396e+01	1.01e-02	3.05e-02	0.5000	
14	4.396e+01	3.68e-03	2.14e-02	0.5000	
15	4.396e+01	1.87e-03	1.83e-02	0.5000	
16	4.396e+01	1.24e-03	1.60e-02	0.5000	
17	4.396e+01	9.50e-04	1.42e-02	0.5000	
18	4.396e+01	7.62e-04	1.27e-02	0.5000	
19	4.396e+01	6.21e-04	1.14e-02	0.5000	
20	4.395e+01	5.10e-04	1.02e-02	0.5000	
iter	J	ΔJ	d	α	
21	4.395e+01	4.19e-04	9.22e-03	0.5000	
22		3.44e-04	8.32e-03		
23	4.395e+01	2.83e-04	7.51e-03	0.5000	
24	4.395e+01	2.33e-04	6.79e-03	0.5000	
25	4.395e+01	1.91e-04	6.15e-03	0.5000	
26	4.395e+01	1.57e-04	5.56e-03	0.5000	
27	4.395e+01	1.29e-04	5.03e-03	0.5000	
28	4.395e+01	1.06e-04	4.56e-03	0.5000	







```
Info: iLQR converged
@ Main /home/burger/OCRL/HW3_S25/jl_notebook_cell_df34fa98e69747e1a8f8a730347b8e2f_W5sZmlsZQ==.jl:40
Info: Listening on: 127.0.0.1:8700, thread id: 1
@ HTTP.Servers /home/burger/.julia/packages/HTTP/4AUPl/src/Servers.jl:382
Info: MeshCat server started. You can open the visualizer by visiting the following URL in your browser: http://127.0.0.1:8700
@ MeshCat /home/burger/.julia/packages/MeshCat/9QrxD/src/visualizer.jl:43
```

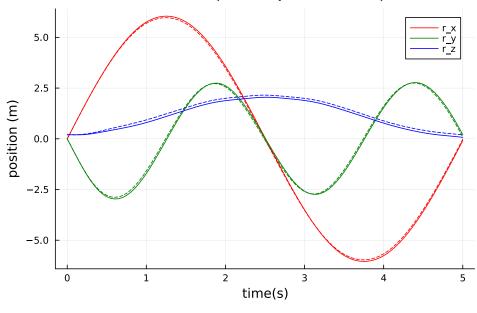


Part B: Tracking solution with TVLQR (5 pts)

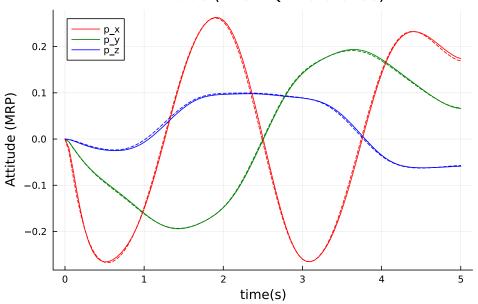
Here we will do the same thing we did in Q1 where we take a trajectory from a trajectory optimization solver, and track it with TVLQR to account for some model mismatch. In DIRCOL, we had to explicitly compute the TVLQR control gains, but in iLQR, we get these same gains out of the algorithm as the K's. Use these to track the quadrotor through this manuever.

```
In [7]: @testset "iLQR with model error" begin
             # set verbose to false when you submit
             Xilqr, Uilqr, Kilqr, t_vec, params = solve_quadrotor_trajectory(verbose = false)
             # real model parameters for dynamics
             model_real = (mass=0.5,
                      J=Diagonal([0.0025, 0.002, 0.0045]),
                      gravity=[0,0,-9.81],
                      L=0.1550,
                      kf=0.9,
                      km=0.0365, dt = 0.05)
             # simulate closed loop system
             nx, nu, N = params.nx, params.nu, params.N
             Xsim = [zeros(nx) for i = 1:N]
             Usim = [zeros(nx) for i = 1:(N-1)]
             # initial condition
             Xsim[1] = 1*Xilqr[1]
             # TODO: simulate with closed loop control
             for i = 1:(N-1)
                 Usim[i] = Uilqr[i] - Kilqr[i]*(Xsim[i] - Xilqr[i])
                  X sim[i+1] = rk4(model\_real, \ quadrotor\_dynamics, \ X sim[i], \ Usim[i], \ model\_real.dt) 
             end
             # -----testing-----
              \text{@test 1e-6} \leftarrow \text{norm}(\text{Xilqr}[50] - \text{Xsim}[50], \text{Inf}) \leftarrow .3 
              (etest 1e-6 \leftarrow norm(Xilqr[end] - Xsim[end], Inf) \leftarrow .3
```

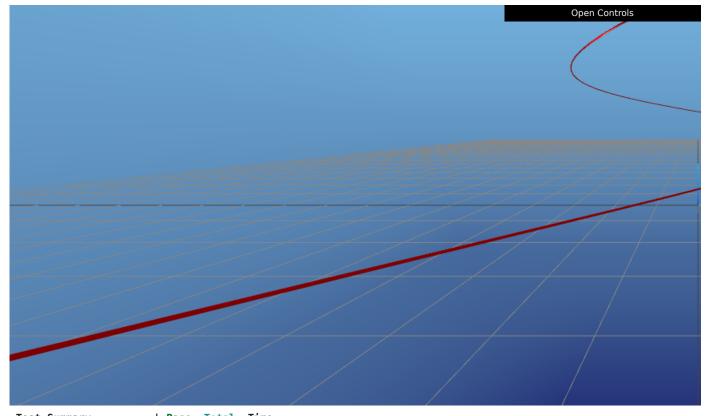
Position (-- is iLQR reference)



Attitude (-- is iLQR reference)



```
Info: Listening on: 127.0.0.1:8701, thread id: 1
@ HTTP.Servers /home/burger/.julia/packages/HTTP/4AUPl/src/Servers.jl:382
Info: MeshCat server started. You can open the visualizer by visiting the following URL in your browser: http://127.0.0.1:8701
@ MeshCat /home/burger/.julia/packages/MeshCat/9QrxD/src/visualizer.jl:43
```



```
In [1]: import Pkg
        Pkg.activate(@__DIR__)
        Pkg.instantiate()
        import MathOptInterface as MOI
        import Ipopt
        import FiniteDiff
        import ForwardDiff
        import Convex as cvx
        import ECOS
        using LinearAlgebra
        using Plots
        using Random
        using JLD2
        using Test
        import MeshCat as mc
        using Statistics
        using Printf
         Activating project at `~/OCRL/HW3_S25`
```

```
In [2]: include(joinpath(@__DIR__, "utils","fmincon.jl"))
  include(joinpath(@__DIR__, "utils","planar_quadrotor.jl"))
```

check_dynamic_feasibility (generic function with 1 method)

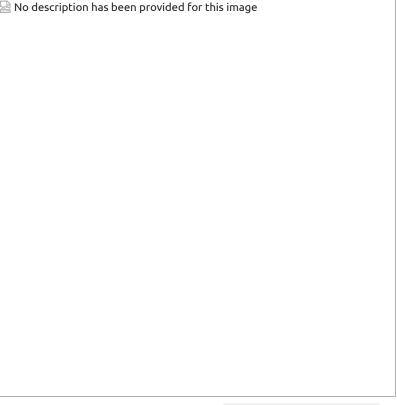
Q3: Quadrotor Reorientation (40 pts)

In this problem, you will use the trajectory optimization tools you have demonstrated in questions one and two to solve for a collision free reorientation of three planar quadrotors. The planar quadrotor (as described in lecture 10) is described with the following state and dynamics:

$$x = egin{bmatrix} p_x \ p_z \ heta \ v_x \ v_z \ \omega \end{bmatrix},$$
 (1) \dot{x} =

where p_x and p_z are the horizontal and vertial positions, v_x and v_z are the corresponding velocities, θ for orientation, ω for angular velocity, ℓ for length of the quadrotor, m for mass, g for gravity acceleration in the -z direction, and a moment of inertia of J.

You are free to use any solver/cost/constraint you would like to solve for three collision free, dynamically feasible trajectories for these quadrotors that looks something like the following:



(if an animation doesn't load here, check out quadrotor_reorient.gif.)

Here are the performance requirements that the resulting trajectories must meet:

- The three quadrotors must start at xlic, x2ic, and x2ic as shown in the code (these are the initial conditions).
- The three quadrotors must finish their trajectories within .2 meters of x1g, x2g, and x2g (these are the goal states).
- ullet The three quadrotors must never be within **0.8** meters of one another (use $[p_x,p_z]$ for this).

There are two main ways of going about this:

- 1. **Cost Shaping**: Design cost functions for each quadrotor that motivates them to take paths that do not result in a collision. You can do something like designing a reference trajectory for each quadrotor to use in the cost. You can use iLQR or DIRCOL for this.
- 2. **Collision Constraints**: You can optimize over all three quadrotors at once by creating a new state $\tilde{x} = [x_1^T, x_2^T, x_3^T]^T$ and control $\tilde{u} = [u_1^T, u_2^T, u_3^T]^T$, and then directly include collision avoidance constraints. In order to use constraints, you must use DIRCOL (at least for now).

Hints

- You should not use norm() >= R in any constraints, instead you should square the constraint to be $norm()^2 >= R^2$. This second constraint is still non-convex, but it is differentiable everywhere.
- If you are using DIRCOL, you can initialize the solver with a "guess" solution by linearly interpolating between the initial and terminal conditions. Julia let's you create a length N linear interpolated vector of vectors between a::Vector and b::Vector like this: range(a, b, length = N) (experiment with this to see how it works).

You can use either RK4 (iLQR or DIRCOL) or Hermite-Simpson (DIRCOL) for your integration. The dt = 0.2, and tf = 5.0 are given for you in the code (you may change these but only if you feel you really have to).

```
In [3]: function single_quad_dynamics(params, x,u)
    # planar quadrotor dynamics for a single quadrotor

# unpack state
    px,pz,0,vx,vz,w = x

xdot = [
    vx,
    vz,
```

```
(1/params.mass)*(u[1] + u[2])*sin(\theta),
        (1/params.mass)*(u[1] + u[2])*cos(\theta) - params.q,
        (params.\ell/(2*params.J))*(u[2]-u[1])
   1
    return xdot
end
function combined_dynamics(params, x,u)
   # dynamics for three planar quadrotors, assuming the state is stacked
    # in the following manner: x = [x1; x2; x3]
   # NOTE: you would only need to use this if you chose option 2 where
   # you optimize over all three trajectories simultaneously
   # quadrotor 1
   x1 = x[1:6]
   u1 = u[1:2]
   xdot1 = single_quad_dynamics(params, x1, u1)
   # quadrotor 2
   x2 = x[(1:6) .+ 6]
   u2 = u[(1:2) .+ 2]
   xdot2 = single_quad_dynamics(params, x2, u2)
   # quadrotor 3
   x3 = x[(1:6) .+ 12]
   u3 = u[(1:2) .+ 4]
   xdot3 = single_quad_dynamics(params, x3, u3)
    # return stacked dynamics
    return [xdot1;xdot2;xdot3]
function hermite_simpson(params::NamedTuple, x1::Vector, x2::Vector, u, dt::Real)::Vector
    # TODO: input hermite simpson implicit integrator residual
   x_{k+h} = 0.5 * (x1 + x2) +
            0.125 * dt * (combined_dynamics(params,x1,u) - combined_dynamics(params,x2,u))
    residual_hs = x1 + (dt/6) * (combined_dynamics(params, x1,u) +
       4 * combined_dynamics(params, xk+h,u) + combined_dynamics(params, x2,u)) - x2
    return residual hs
end
```

hermite_simpson (generic function with 1 method)

```
In [4]: function quadrotor_cost(params::NamedTuple, Z::Vector)::Real
            idx, N, xg = params.idx, params.N, params.xg
            Q, R, Qf = params.Q, params.R, params.Qf
            J = 0
            for i = 1:(N-1)
                xi = Z[idx.x[i]]
                ui = Z[idx.u[i]]
                J += 0.5 * (xi - xg)' * Q * (xi - xg) + 0.5 * ui' * R * ui
            xN = Z[idx.x[N]]
            J += 0.5 * (xN - xg)' * Qf * (xN - xg)
            return J
        end
        function quadrotor_dynamics_constraints(params::NamedTuple, Z::Vector)::Vector
            idx, N, dt = params.idx, params.N, params.dt
            c = zeros(eltype(Z), idx.nc)
            for i = 1:(N-1)
                xi = Z[idx.x[i]]
                ui = Z[idx.u[i]]
                xip1 = Z[idx.x[i+1]]
                c[idx.c[i]] = hermite_simpson(params, xi, xip1, ui, dt)
            end
             return c[:]
        end
        function quadrotor_equality_constraints(params::NamedTuple, Z::Vector)::Vector
            N, idx, xic, xg = params.N, params.idx, params.xic, params.xg
            \# x = [Z[idx.x[i]] \text{ for } i = 1:N]
```

```
return [Z[idx.x[1]] - xic;
            Z[idx.x[N]] - xq;
            quadrotor dynamics constraints(params, Z)]
end
function quadrotor_inequality_constraints(params::NamedTuple, Z::Vector)::Vector
    N, idx, xg = params.N, params.idx,params.xg
    \# c = zeros(eltype(Z), idx.nc)
    # for i = 1:N-1
    \# c[idx.c[i]] = x[i] - xg
    d = zeros(eltype(Z), 3, N-1)
    for i = 1:(N-1)
       xi1 = Z[idx.x[i]][1:2]
       xi2 = Z[idx.x[i]][7:8]
       xi3 = Z[idx.x[i]][13:14]
        d[:,i] = [norm(xi1-xi2)^2;norm(xi2-xi3)^2;norm(xi3-xi1)^2]
    end
    return d[:]
end
```

quadrotor inequality constraints (generic function with 1 method)

```
In [5]: function create idx(nx,nu,N)
            # This function creates some useful indexing tools for Z
            \# x_i = Z[idx.x[i]]
            \# u_i = Z[idx.u[i]]
            # Feel free to use/not use anything here.
            # our Z vector is [x0, u0, x1, u1, ..., xN]
            nz = (N-1) * nu + N * nx # length of Z
            x = [(i - 1) * (nx + nu) .+ (1 : nx) for i = 1:N]
            u = [(i - 1) * (nx + nu) .+ ((nx + 1):(nx + nu)) for i = 1:(N - 1)]
            # constraint indexing for the (N-1) dynamics constraints when stacked up
            c = [(i - 1) * (nx) .+ (1 : nx) for i = 1:(N - 1)]
            nc = (N - 1) * nx # (N-1)*nx
            return (nx=nx,nu=nu,N=N,nz=nz,nc=nc,x=x,u=u,c=c)
        end
            quadrotor_reorient
        Function for returning collision free trajectories for 3 quadrotors.
        Outputs:
            x1::Vector{Vector} # state trajectory for quad 1
            x2::Vector{Vector} # state trajectory for quad 2
x3::Vector{Vector} # state trajectory for quad 3
            u1::Vector{Vector} # control trajectory for quad 1
            u2::Vector{Vector} # control trajectory for quad 2
            u3::Vector{Vector} # control trajectory for quad 3
            t_vec::Vector
            params::NamedTuple
        The resulting trajectories should have dt=0.2, tf = 5.0, N = 26
        where all the x's are length 26, and the u's are length 25.
        Each trajectory for quad k should start at `xkic`, and should finish near
         `xkg`. The distances between each quad should be greater than 0.8 meters at
        every knot point in the trajectory.
        function quadrotor_reorient(;verbose=true)
            # problem size
            nx = 18
            nu = 6
            dt = 0.2
            tf = 5.0
            t_vec = 0:dt:tf
```

```
N = length(t_vec)
# indexing
idx = create_idx(nx,nu,N)
# initial conditions and goal states
lo = 0.5
mid = 2
hi = 3.5
x1ic = [-2, lo, 0, 0, 0, 0] # ic for quad 1
x2ic = [-2, mid, 0, 0, 0, 0] # ic for quad 2
x3ic = [-2,hi,0,0,0,0] # ic for quad 3
xic = [x1ic; x2ic; x3ic]
x1g = [2,mid,0,0,0,0] # goal for quad 1
x2g = [2,hi,0,0,0,0] # goal for quad 2
x3g = [2,lo,0,0,0,0]
                      # goal for quad 3
xg = [x1g; x2g; x3g]
# load all useful things into params
Q = diagm(ones(nx))
R = 0.1*diagm(ones(nu))
Qf = 10*diagm(ones(nx))
# TODO: include anything you would need for a cost function (like a Q, R, Qf if you were doing an
# LQR cost)
params = (xlic=xlic,
          x2ic=x2ic,
          x3ic=x3ic
          x1g = x1g,
          x2g = x2g
          x3g = x3g,
          dt = dt,
          N = N,
          idx = idx,
          mass = 1.0, # quadrotor mass
          g = 9.81, # gravity
                     # quadrotor length
          \ell = 0.3,
          J = .018, # quadrotor moment of inertia
          nx = nx,
          nu = nu,
          xic = xic,
          xg = xg
          Q = Q
          R = R,
          Qf = Qf
x_l = -Inf * ones(idx.nz)
x_u = Inf * ones(idx.nz)
min_distance = 0.8
c_l = min_distance^2 * ones(3 * (idx.N-1))
c_u = Inf * ones(3 * (idx.N-1))
# initial guess
z0 = 0.001*randn(idx.nz)
x_initial_guess = range(xic, xg, length = N)
for i = 1:(N)
    z0[idx.x[i]] = x_initial_guess[i]
diff_type = :auto
Z = fmincon(quadrotor_cost,quadrotor_equality_constraints,quadrotor_inequality_constraints,
            x_l,x_u,c_l,c_u,z0,params, diff_type;
            tol = 1e-6, c_tol = 1e-6, max_iters = 10_000, verbose = verbose)
# return the trajectories
x1 = [Z[idx.x[i]][1:6] for i = 1:N]
x2 = [Z[idx.x[i]][7:12] for i = 1:N]
x3 = [Z[idx.x[i]][13:18] for i = 1:N]
u1 = [Z[idx.u[i]][1:2] for i = 1:(N-1)]
```

```
u2 = [Z[idx.u[i]][3:4] for i = 1:(N-1)]
u3 = [Z[idx.u[i]][5:6] for i = 1:(N-1)]

return x1, x2, x3, u1, u2, u3, t_vec, params
end
```

quadrotor_reorient

```
In [6]: @testset "quadrotor reorient" begin
            X1, X2, X3, U1, U2, U3, t_vec, params = quadrotor_reorient(verbose=true)
            #-----testing-----
            # check lengths of everything
            @test length(X1) == length(X2) == length(X3)
            @test length(U1) == length(U2) == length(U3)
            @test length(X1) == params.N
            @test length(U1) == (params.N-1)
            # check for collisions
            distances = [distance\_between\_quads(x1[1:2],x2[1:2],x3[1:2]) \ \ \textbf{for} \ \ (x1,x2,x3) \ \ \textbf{in} \ \ zip(X1,X2,X3)]
            @test minimum(minimum.(distances)) >= 0.799
            # check initial and final conditions
            @test norm(X1[1] - params.xlic, Inf) <= 1e-3</pre>
            @test norm(X2[1] - params.x2ic, Inf) <= 1e-3</pre>
            (x_3[1] - params.x_3ic, Inf) \le 1e-3
            (x_1] = 0 (test norm(x_1[end] - params.x_1g, Inf) <= 2e-1
            @test norm(X2[end] - params.x2g, Inf) \le 2e-1
            [atest norm(X3[end] - params.x3g, Inf) \le 2e-1
            # check dynamic feasibility
            @test check dynamic feasibility(params,X1,U1)
            @test check_dynamic_feasibility(params,X2,U2)
            @test check_dynamic_feasibility(params,X3,U3)
            #-----plotting/animation-----
            display(animate_planar_quadrotors(X1,X2,X3, params.dt))
            plot(t_vec, 0.8*ones(params.N), ls = :dash, color = :red, label = "collision distance",
                 xlabel = "time (s)", ylabel = "distance (m)", title = "Distance between Quadrotors")
            display(plot!(t_vec, hcat(distances...)', label = ["|r_1 - r_2|" "|r_1 - r_3|" "|r_2 - r_2|"]))
            X1m = hcat(X1...)
            X2m = hcat(X2...)
            X3m = hcat(X3...)
            plot(X1m[1,:], X1m[2,:], color = :red,title = "Quadrotor Trajectories", label = "quad 1")
            plot!(X2m[1,:], X2m[2,:], color = :green, label = "quad 2",xlabel = "p_x", ylabel = "p_z")
            \label{limits} display(plot!(X3m[1,:], X3m[2,:], color = :blue, label = "quad 3"))
            plot(t_vec, X1m[3,:], color = :red,title = "Quadrotor Orientations", label = "quad 1")
            plot!(t_vec, X2m[3,:], color = :green, label = "quad 2", xlabel = "time (s)", ylabel = "0")
            display(plot!(t vec, X3m[3,:], color = :blue, label = "quad 3"))
        end
```

```
-----all dimensions good-----
-----diff type set to :auto (ForwardDiff.jl)----
-----testing objective gradient-----
-----testing constraint Jacobian-----
-----successfully compiled both derivatives-----
-----IPOPT beginning solve-----
**************************************
This program contains Ipopt, a library for large-scale nonlinear optimization.
Ipopt is released as open source code under the Eclipse Public License (EPL).
        For more information visit https://github.com/coin-or/Ipopt
This is Ipopt version 3.14.17, running with linear solver MUMPS 5.7.3.
Number of nonzeros in equality constraint Jacobian...:
                                                      300348
                                                     46350
Number of nonzeros in inequality constraint Jacobian.:
Number of nonzeros in Lagrangian Hessian....:
Total number of variables....:
                                                         618
                   variables with only lower bounds:
               variables with lower and upper bounds:
                                                           0
                    variables with only upper bounds:
                                                           0
Total number of equality constraints....:
                                                         486
Total number of inequality constraints....:
                                                          75
       inequality constraints with only lower bounds:
                                                          75
   inequality constraints with lower and upper bounds:
                                                           0
                                                           0
       inequality constraints with only upper bounds:
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       objective
  0 2.7183001e+02 1.96e+00 1.37e+00 0.0 0.00e+00
                                                   - 0.00e+00 0.00e+00
   1 3.8663484e+02 1.96e+00 1.09e+04 -5.8 3.26e+03
                                                     - 4.96e-02 9.59e-04h 5
  2 6.6248921e+02 1.98e+00 1.15e+04 1.1 1.68e+03
                                                     - 8.04e-02 1.58e-03h
     8.6746932e+02 1.98e+00 1.20e+04 2.0 8.83e+02 7.5994192e+02 1.96e+00 1.15e+04 0.2 7.04e+01
                                                     - 8.22e-03 1.54e-03h
                                                     - 1.10e-02 9.40e-03f
     7.8733678e+02 1.95e+00 1.16e+04 2.3 4.08e+01
                                                    - 6.88e-03 4.98e-03f
    7.9058530e+02 1.95e+00 2.33e+04 2.6 4.26e+01
                                                    - 1.04e-02 2.12e-03f
  7 8.4579239e+02 1.90e+00 1.43e+06 2.7 4.59e+01
                                                     - 7.83e-01 3.56e-02f
                                     1.7 2.07e+01
                                                   - 6.48e-01 5.00e-01f
  8 9.1585904e+02 3.60e+00 4.93e+05
  9 1.3674926e+03 4.20e+00 2.48e+05
                                     2.2 7.80e+00
                                                    - 5.33e-01 1.00e+00f
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 10 1.2965671e+03 4.21e+00 5.59e+04 1.5 8.18e+00 - 7.74e-01 1.00e+00f 1
 11 1.4334463e+03 1.97e+00 1.90e+04
                                     1.5 8.71e+00
                                                     - 6.62e-01 1.00e+00f
 12 1.2400552e+03 3.61e-01 4.70e+03 0.5 3.93e+00 - 7.52e-01 1.00e+00f
 13 1.1681081e+03 4.68e-01 9.67e+02 0.4 3.16e+00 14 1.1085875e+03 1.77e-01 6.33e+01 -0.7 8.55e+00
                                                       7.94e-01 1.00e+00f
                                                    - 9.35e-01 1.00e+00f
 15 1.0712880e+03 1.47e-01 1.93e+01 -6.1 1.25e+01
                                                    - 6.95e-01 6.78e-01f 1
 16 1.0579245e+03 1.36e-01 5.32e+00 -1.4 2.93e+00
                                                    - 9.98e-01 7.35e-01f
 17 1.0520382e+03 1.48e-01 5.72e+00 -7.0 4.62e+00
                                                     - 5.13e-01 2.53e-01f 1
                                                    - 1.07e-01 2.15e-01f 1
 18 1.0517410e+03 5.23e-01 7.36e+00 -2.5 1.67e+01
 19 1.0487085e+03 6.79e-01 1.00e+01 -2.5 9.64e+01
                                                    - 8.21e-02 2.69e-02f
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 20 1.0446426e+03 6.62e-01 1.13e+01 -1.7 1.66e+01 - 1.87e-01 3.84e-02f 1
 21 1.0411525e+03 6.42e-01 1.21e+01
                                    -7.3 1.12e+01
                                                     - 1.53e-01 3.55e-02f
 22 1.0402400e+03 8.39e-01 1.86e+01 -2.3 2.46e+01 - 2.20e-01 1.74e-01F
 23 1.0264777e+03 7.32e-01 1.88e+01 -2.0 8.55e+00 
24 1.0215569e+03 6.98e-01 1.88e+01 -1.7 4.86e+00
                                                    - 3.08e-01 1.40e-01f
                                                     - 4.10e-01 4.66e-02f
 25 9.8754196e+02 5.93e-01 1.87e+01 -1.3 8.82e+00
                                                    - 5.69e-02 3.01e-01f
 26 9.6325389e+02 9.40e-01 1.94e+01 -0.5 1.85e+01
                                                    - 3.98e-02 1.38e-01F 1
 27 9.2879519e+02 5.61e-01 1.82e+01 -1.0 5.33e+00
                                                    - 2.72e-01 3.21e-01f 1
 28 8.9538293e+02 4.10e-01 1.49e+01 -1.0 5.13e+00
                                                    - 5.61e-01 2.63e-01f 1
 29 8.6437486e+02 3.43e-01 1.06e+01 -0.3 1.04e+01
                                                     - 2.46e-01 3.24e-01f
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
 30 8.3276569e+02 1.93e-01 7.55e+00 -2.7 8.15e+00 - 3.51e-01 5.78e-01f 1
 31 8.2429552e+02 1.14e-01 5.74e+00
                                    -2.1 3.09e+00
                                                     - 7.52e-01 4.14e-01f
 32 8.2137760e+02 7.36e-02 4.04e+00 -1.8 1.41e+00
                                                   - 7.30e-01 4.21e-01f
 33 8.2211315e+02 1.87e-01 4.61e+00 -1.4 2.51e+00 34 8.2542767e+02 2.70e-01 7.46e+00 -1.5 4.74e+00
                                                     - 8.88e-01 1.00e+00f
                                                     - 6.68e-01 1.00e+00H
 35 8.1175414e+02 1.19e-01 8.73e+00 -1.9 2.28e+00
                                                   - 9.98e-01 7.60e-01f 1
 36 8.0535600e+02 2.40e-02 3.64e+00 -2.1 1.27e+00 - 9.99e-01 8.91e-01f
 37 8.0394647e+02 4.45e-02 3.85e+00 -3.8 2.52e+00 - 5.70e-01 4.97e-01f
                                    -1.6 2.03e+01
 38 8.0382762e+02 1.70e-01 7.85e+00
                                                    - 4.09e-01 1.08e-01f
     8.0347841e+02 2.40e-01 1.15e+01 -2.1 4.73e+01
                                                    - 1.14e-01 3.84e-02f
 39
       objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
```

-----checking dimensions of everything-----

```
- 1.73e-01 7.13e-02f
 40 8.0218700e+02 2.52e-01 1.39e+01 -3.3 2.54e+01
 41 8.0230089e+02 3.15e-01 1.60e+01 -1.7 1.90e+01
                                                       4.55e-01 1.21e-01f
     7.9987066e+02 1.74e-01 1.67e+01 -1.9 5.71e+00
                                                       7.75e-01 7.48e-01F
     7.8829402e+02 3.95e-02 1.42e+01 -2.1 1.76e+00
                                                       1.00e+00 1.00e+00f
 44 7.8677311e+02 1.04e-02 6.74e+00 -1.6 1.26e+00
                                                     - 7.86e-01 1.00e+00f
    7.8614383e+02 1.85e-02 5.26e+00 -1.4 1.82e+00
                                                     - 1.00e+00 3.77e-01f
 46
    7.8595019e+02 8.43e-02 5.83e+00 -1.9 9.66e+00
                                                    - 7.52e-01 1.53e-01f
     7.8564018e+02 1.54e-01 7.49e+00
                                    -1.4 1.13e+01
                                                       1.00e+00 1.24e-01f
     7.8487485e+02 2.05e-01 8.50e+00
                                    -7.5 1.42e+01
                                                        2.87e-01 8.56e-02f
 48
 49
    7.8436601e+02 2.36e-01 9.28e+00 -1.8 1.21e+01
                                                     - 5.23e-01 1.07e-01f
iter
      objective
                 inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 50 7.8421279e+02 2.83e-01 1.06e+01 -1.3 1.07e+01
                                                   - 1.00e+00 1.25e-01f
                                                       4.60e-01 1.00e+00H
 51 7.9539985e+02 1.23e-01 2.26e+01
                                    -1.3 7.06e+00
     7.7892504e+02 7.74e-02 2.39e+01
                                                       1.00e+00 4.10e-01f
                                    -1.4 2.12e+00
 53 7.7511315e+02 1.56e-01 1.78e+01 -0.6 3.64e+00
                                                    - 4.25e-01 1.00e+00f
    7.6566930e+02 2.71e-01 9.08e+00 -0.8 2.86e+00
                                                     - 7.95e-01 8.62e-01f
    7.5424459e+02 4.04e-01 9.11e+00 -6.8 6.01e+00
                                                     - 5.04e-01 6.78e-01f
    7.5501789e+02 1.36e+00 1.40e+01 -0.9 1.38e+01
                                                     - 5.63e-01 4.70e-01F
     7.5215645e+02 1.54e+00 2.10e+01
                                    -1.1 1.38e+01
                                                       3.42e-01 3.69e-01F
     7.0033459e+02 6.31e-01 2.78e+01 -0.8 4.33e+00
                                                       5.31e-01 1.00e+00f
    6.6684743e+02 1.12e+00 6.41e+01 -0.6 1.15e+01
                                                    - 6.17e-01 9.29e-01f
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 60 6.6433086e+02 1.45e+00 6.83e+01 -0.2 8.95e+02
                                                   - 2.36e-02 8.99e-03f
 61 7.3364823e+02 8.68e-01 2.03e+01
                                    -0.0 2.23e+01
                                                       2.17e-01 1.00e+00f
                                    -0.1 3.31e+01
     6.2571216e+02 4.82e-01 1.54e+01
                                                       8.83e-01 6.13e-01f
    6.0259727e+02 2.26e-01 2.64e+01 -0.7 9.07e+00
                                                    - 7.68e-01 1.00e+00f
    5.9797380e+02 2.08e-01 2.54e+01 -6.5 6.63e+00
                                                     - 8.52e-01 8.29e-02f
    5.9026057e+02 6.20e-02 1.45e+01 -0.8 2.35e+00
                                                     - 6.50e-01 1.00e+00f
                                                     - 1.00e+00 4.12e-01f
    5.8281548e+02 3.97e-02 1.45e+01 -1.7 2.61e+00
     5.7831841e+02 1.16e-02 2.35e+00
                                    -1.4 1.65e+00
                                                        1.00e+00 9.43e-01f
    5.7713838e+02 7.57e-03 8.18e-01 -2.6 5.79e-01
                                                     - 9.96e-01 1.00e+00f
    5.7659948e+02 1.29e-02 1.32e+00 -2.8 7.39e-01
                                                     - 9.98e-01 7.21e-01f 1
 69
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 70 5.7649446e+02 9.20e-02 3.16e+00 -2.3 1.10e+01
                                                   - 1.00e+00 1.25e-01f
     5.7666365e+02 2.13e-01 4.83e+00
                                    -1.4 3.96e+01
                                                       1.00e+00 4.15e-02f
                                    -1.5 2.59e+01
     5.7643781e+02 2.73e-01 6.04e+00
                                                        1.66e-01 5.18e-02f
 73 5.9517974e+02 5.64e-02 9.72e+00 -1.7 7.90e+00
                                                    - 2.48e-01 1.00e+00H
    5.7354451e+02 2.12e-01 7.00e+00
                                    -1.6 2.85e+00
                                                     - 1.00e+00 1.00e+00f
 75 5.7192351e+02 7.94e-02 4.48e+00
                                    -2.0 2.56e+00
                                                     - 1.00e+00 9.91e-01f
                                    -2.2 7.11e-01
                                                     - 1.00e+00 9.25e-01h
    5.7103663e+02 2.78e-02 2.80e+00
     5.7103750e+02 6.95e-02 2.24e+00
                                     -2.9 1.18e+00
                                                        1.00e+00 1.00e+00h
 78
    5.7085347e+02 1.21e-01 3.31e+00
                                    -3.2 4.96e+00
                                                        1.00e+00 2.91e-01f
                                    -3.7 9.55e+00
                                                     - 1.00e+00 1.58e-01f 1
 79
    5.7065094e+02 2.00e-01 5.16e+00
                   inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
       objective
     5.7023480e+02 1.95e-01 5.68e+00 -4.4 5.83e+00
                                                   - 4.95e-01 1.22e-01f
     5.6864402e+02 1.37e-01 8.40e+00
                                    -2.4 7.98e+00
                                                       1.00e+00 2.49e-01F
     5.7946270e+02 3.51e-02 1.07e+01
                                    -1.6 7.61e+00
                                                       1.24e-01 1.00e+00H
    5.6406397e+02 8.30e-02 8.71e+00 -2.1 7.23e+00
                                                    - 8.80e-01 8.14e-01f
    5.6231629e+02 5.80e-03 1.43e+00
                                    -2.3 8.31e-01
                                                    - 1.00e+00 1.00e+00h
    5.6129101e+02 7.80e-03 2.03e+00
                                    -2.7 9.16e-01
                                                     - 1.00e+00 8.49e-01f
    5.6092617e+02 1.49e-02 2.47e+00
                                    -4.8 2.83e+00
                                                     - 6.22e-01 1.56e-01f
 86
     5.6099619e+02 9.05e-02 3.63e+00
                                     -1.7 7.41e+00
                                                       6.54e-01 1.91e-01f
 88
     5.6070924e+02 1.22e-01 4.52e+00
                                    -2.0 1.60e+01
                                                       1.38e-02 6.25e-02f
                                                     - 1.99e-01 2.15e-02f 4
                                    -1.3 6.71e+01
 89
    5.6060379e+02 1.97e-01 5.50e+00
                 inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
       objective
 90 5.5927099e+02 1.65e-01 8.27e+00 -7.8 3.04e+01
                                                   - 1.62e-01 4.82e-02F
     5.5897752e+02 1.81e-01 1.02e+01
                                    -1.8 8.65e+00
                                                       2.63e-01 1.59e-01f
     5.5888463e+02 1.17e-01 1.31e+01
                                    -2.2 4.98e+00
                                                     - 8.56e-01 6.31e-01F
    5.5555651e+02 6.57e-02 1.17e+01 -2.2 1.18e+00
                                                    - 1.00e+00 6.00e-01f
    5.5325554e+02 4.06e-03 5.76e+00
                                    -2.0 6.55e-01
                                                    - 1.00e+00 1.00e+00f
    5.5291442e+02 4.22e-03 5.25e+00
                                    -2.2 1.93e+00
                                                     - 1.00e+00 1.75e-01f
    5.5280394e+02 1.56e-01 5.43e+00
                                    -3.1 1.31e+01
                                                     - 6.79e-02 1.52e-01f
                                                        1.52e-01 6.03e-02f
     5.5253686e+02 2.60e-01 6.68e+00
                                     -2.3 3.26e+01
    5.5190730e+02 3.01e-01 8.75e+00
                                    -1.9 4.42e+01
                                                     - 4.84e-01 2.86e-02f
    5.5133254e+02 3.23e-01 1.02e+01 -1.6 1.38e+01
                                                     - 6.71e-01 9.24e-02f 3
       objective
                 inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
100 5.5106558e+02 3.58e-01 1.27e+01 -2.2 1.86e+01
                                                       5.16e-01 1.14e-01f
     5.5135407e+02 2.96e-01 1.30e+01
                                    -0.9 1.18e+01
                                                       3.05e-01 2.06e-01f
     5.4629490e+02 1.15e-01 9.79e+00
                                    -1.4 1.75e+00
                                                     - 8.09e-01 7.95e-01f
103 5.4606835e+02 2.76e-02 7.71e+00 -0.9 1.38e+00
                                                    - 6.41e-01 1.00e+00f
104 5.4331200e+02 8.54e-02 6.71e+00
                                    -1.9 2.55e+00
                                                    - 1.00e+00 5.24e-01f
105 5.4277616e+02 3.76e-01 1.15e+01
                                    -1.9 2.86e+01
                                                     - 8.19e-01 1.10e-01f
                                                    - 2.01e-01 6.10e-02f
106
     5.3969698e+02 5.50e-01 1.37e+01
                                    -7.5 3.48e+01
                                     -2.8 7.73e+00
                                                        2.50e-01 1.88e-01f
     5.3452734e+02 5.14e-01 1.42e+01
108 5.3095911e+02 4.33e-01 1.38e+01 -1.1 3.05e+00
                                                    - 9.10e-02 1.83e-01f
```

```
- 1.00e+00 1.18e-01f 1
 109 5.2752705e+02 3.90e-01 1.34e+01 -1.1 5.06e+00
iter
        objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 110 5.2380642e+02 3.76e-01 1.18e+01 -7.2 9.70e+00
                                                           1.82e-01 7.03e-02f
 111 5.1746098e+02 5.09e-01 1.58e+01 -0.8 1.07e+01
                                                        - 3.62e-02 2.50e-01f
 112 1.5177647e+03 2.99e+00 4.15e+01 0.9 3.03e+02
                                                        - 2.73e-02 1.93e-01f 1
 113 1.0306998e+03 2.16e+00 3.49e+01 0.0 1.75e+02 - 3.37e-01 2.92e-01f 1
 114 8.9839912e+02 1.83e+00 2.69e+01 0.0 1.24e+01 - 9.02e-01 1.71e-01f 1
     7.9915226e+02 8.23e+00 6.53e+01 0.0 2.17e+01 5.9546278e+02 3.83e+00 3.31e+01 0.0 1.53e+01
 115
                                                        - 5.63e-01 7.54e-01f
                                                           1.42e-01 8.59e-01f
 116
 117 7.2680501e+02 3.97e+00 2.23e+01 0.0 1.11e+01
                                                        - 3.75e-01 1.00e+00h
 118 5.0565527e+02 2.70e+00 2.04e+01 0.0 1.01e+01
                                                        - 9.34e-01 1.00e+00f
 119 4.8648647e+02 1.53e+00 9.12e+00 -1.9 1.38e+01
                                                      - 9.99e-01 3.99e-01f 1
      objective inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
                                                      - 9.86e-01 8.30e-01f
 120 4.6457770e+02 1.59e+00 5.67e+00 -1.1 1.16e+01
 121 4.4538885e+02 3.46e-01 5.36e+00 -1.1 2.03e+00
                                                        - 5.46e-01 8.37e-01f
 122 4.3875833e+02 5.38e-02 1.88e+00 -1.8 2.44e+00 - 7.42e-01 9.86e-01f
 123 4.3632826e+02 2.82e-02 7.28e-01 -1.9 2.78e+00 - 6.22e-01 7.79e-01f 1
 124 4.3663076e+02 8.64e-04 8.35e-01 -2.0 1.39e+00 - 8.90e-01 1.00e+00H 1
 125  4.3568660e+02 1.91e-03 5.96e-01 -2.4 1.02e+00 
126  4.3565433e+02 2.98e-04 1.31e-01 -3.0 1.73e-01
                                                        - 9.95e-01 8.08e-01f
                                                           1.00e+00 1.00e+00h
                                                        - 1.00e+00 9.62e-01h
 127 4.3563655e+02 5.25e-05 1.12e-01 -4.6 5.60e-02
                                                        - 1.00e+00 1.00e+00h 1
 128 4.3563232e+02 1.60e-05 8.29e-02 -5.8 5.07e-02
 129 4.3563175e+02 2.05e-05 5.32e-02 -7.1 3.82e-02
                                                        - 1.00e+00 9.94e-01h 1
                    inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
iter
       obiective
 130 4.3563085e+02 5.78e-06 1.76e-02 -8.6 1.37e-02 131 4.3563078e+02 8.32e-07 7.23e-03 -9.9 9.25e-03
                                                           1.00e+00 1.00e+00h
                                                           1.00e+00 1.00e+00h
 132 4.3563077e+02 5.09e-08 3.35e-03 -11.0 1.98e-03
                                                        - 1.00e+00 1.00e+00h
 133 4.3563076e+02 1.25e-07 5.06e-03 -11.0 5.04e-03
                                                        - 1.00e+00 1.00e+00h 1
 134 4.3563076e+02 4.58e-10 1.02e-03 -11.0 1.55e-03
                                                        - 1.00e+00 1.00e+00H
     4.3563075e+02 4.58e-08 4.13e-04 -11.0 1.67e-03
                                                           1.00e+00 1.00e+00h
 136 4.3563075e+02 3.86e-10 5.21e-05 -11.0 2.03e-04
                                                           1.00e+00 1.00e+00h
                                                        - 1.00e+00 1.00e+00h
 137 4.3563075e+02 4.29e-10 3.29e-05 -11.0 3.75e-04
 138 4.3563075e+02 3.28e-10 6.27e-05 -11.0 1.13e-04
                                                           1.00e+00 1.00e+00h 1
 139 4.3563075e+02 1.44e-10 5.13e-06 -11.0 8.20e-05
                                                           1.00e+00 1.00e+00h 1
iter
       objective
                    inf_pr inf_du lg(mu) ||d|| lg(rg) alpha_du alpha_pr ls
 140 4.3563075e+02 3.27e-12 3.70e-06 -11.0 1.39e-05
                                                           1.00e+00 1.00e+00h 1
 141 4.3563075e+02 4.94e-12 3.03e-06 -11.0 2.24e-05
                                                           1.00e+00 1.00e+00h
 142 4.3563075e+02 1.43e-12 2.84e-06 -11.0 1.09e-05
                                                        - 1.00e+00 1.00e+00h 1
 143 4.3563075e+02 4.45e-13 3.89e-07 -11.0 5.43e-06
                                                        - 1.00e+00 1.00e+00h 1
Number of Iterations....: 143
                                   (scaled)
                                                             (unscaled)
Objective..... 4.3563075204740028e+02
                                                      4.3563075204740028e+02
Dual infeasibility.....: 3.8895207286481111e-07
                                                      3.8895207286481111e-07
Constraint violation...:
Variable bound violation:
                           4.4468595472579864e-13
                                                      4.4468595472579864e-13
                            0.00000000000000000e+00
                                                      0.0000000000000000e+00
Complementarity.....: 1.0000169573587904e-11
                                                      1.0000169573587904e-11
Overall NLP error....: 3.8895207286481111e-07
                                                      3.8895207286481111e-07
Number of objective function evaluations
                                                     = 280
Number of objective gradient evaluations
                                                     = 144
                                                     = 280
Number of equality constraint evaluations
Number of inequality constraint evaluations
                                                     = 280
Number of equality constraint Jacobian evaluations = 144
Number of inequality constraint Jacobian evaluations = 144
Number of Lagrangian Hessian evaluations
                                                     = 0
Total seconds in IPOPT
                                                     = 23.051
EXIT: Optimal Solution Found.
_{\text{\cbsc}} Info: Listening on: 127.0.0.1:8702, thread id: 1 @ HTTP.Servers /home/burger/.julia/packages/HTTP/4AUPl/src/Servers.jl:382
_{\mathsf{\Gamma}} Info: MeshCat server started. You can open the visualizer by visiting the following URL in your browser:
  http://127.0.0.1:8702
L@ MeshCat /home/burger/.julia/packages/MeshCat/9QrxD/src/visualizer.jl:43
```

Open Controls

