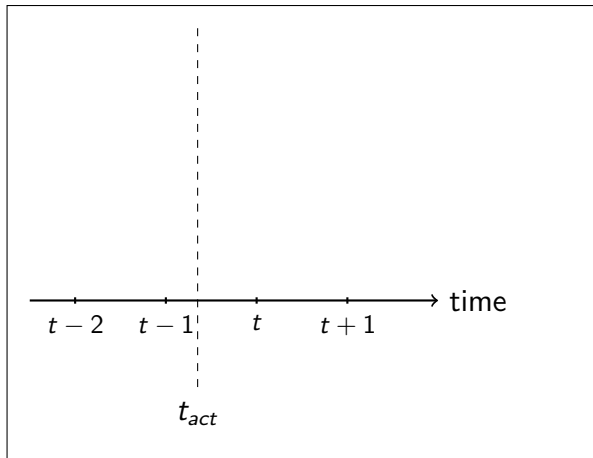
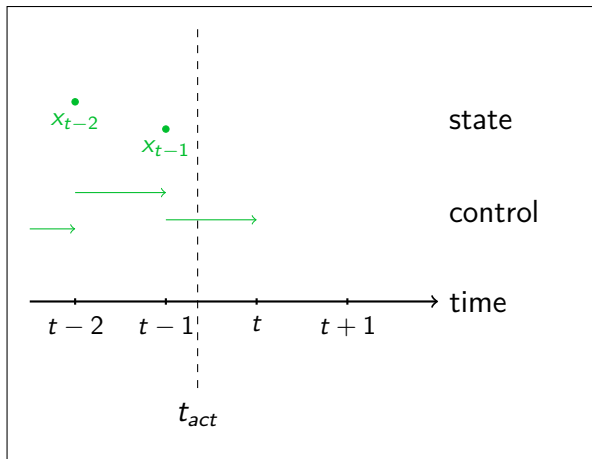


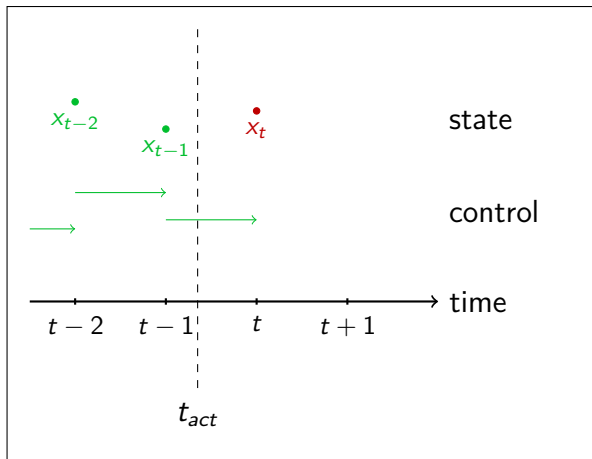
Setting



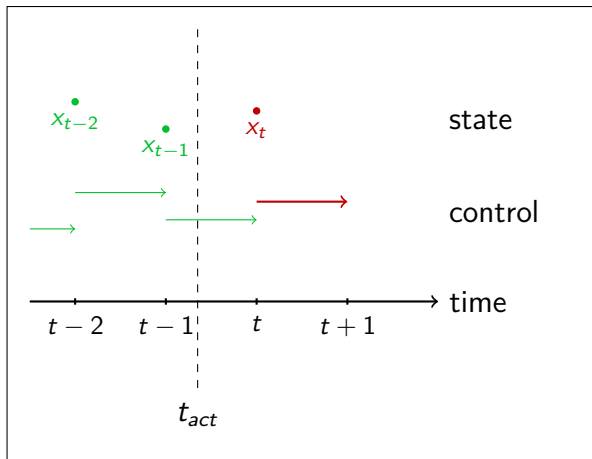
Setting



Setting



Setting



Discrete Problem

$$\min_{x,u} \sum_{i=t}^N J_i(x_i, u_i) \quad \text{s.t.} \quad h_i(x_i, u_i) = 0 \quad i = t, \dots, N$$

$J_i(x_i, u_i)$ discretized goal function

$h_i(x_i, u_i)$ equality condition at time i

The Lagrangian

$$L^t(y) = \sum_{i=t}^N J_i(x_i, u_i) + \sum_{i=t}^N \lambda_i^T h_i(x_i, u_i)$$

$$y := (\lambda, x, u)$$

$$y^* \text{ optimal} \Leftrightarrow \nabla_y L^t(y^*) = 0$$

The SQP Method

Find y^* :

$$y_{k+1} = y_k + s_k$$

$$\min_{s_k} \frac{1}{2} s_k^T \nabla^2 L(y_k) s_k + \nabla L(y_k)^T s_k$$

Quasi Newton-Method

Find s_k with:

$$\nabla L(y_k) + \nabla^2 L(y_k)s_k = 0$$

Approximate $\nabla^2 L(y_k)$ and solve:

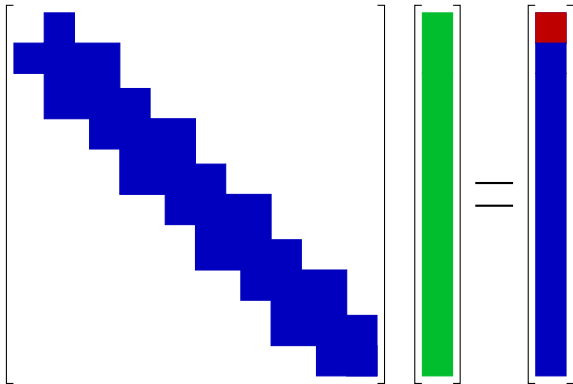
$$H(y_k)s_k = -\nabla L(y_k)$$

Riccati Recursion

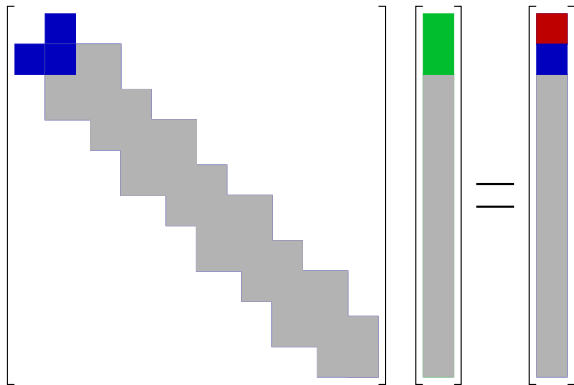
The diagram illustrates the Riccati recursion equation. On the left, a large blue block matrix is shown, representing the state transition matrix $A - BK$. This matrix is composed of several smaller blue blocks arranged in a lower triangular pattern, indicating a block-wise structure. To the right of this matrix is a green vertical vector, representing the input vector $B^T W$. An equals sign is placed between the green vector and a blue vertical vector on the far right, which represents the output vector K . The entire equation is enclosed in large square brackets.

$$\begin{bmatrix} \text{Block Matrix} \end{bmatrix} \begin{bmatrix} \text{Green Vector} \end{bmatrix} = \begin{bmatrix} \text{Blue Vector} \end{bmatrix}$$

Riccati Recursion

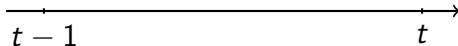


Riccati Recursion



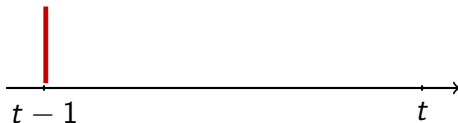
Summary

What happens in interval $[t - 1, t]$?



Summary

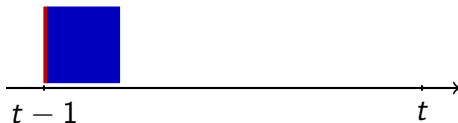
What happens in interval $[t - 1, t]$?



- 1 calculate control u_{t-1} (Riccati Part II)

Summary

What happens in interval $[t-1, t]$?



- 1 calculate control u_{t-1} (Riccati Part II)
- 2 calculate y (Riccati Part II)

Summary

What happens in interval $[t-1, t]$?



- 1 calculate control u_{t-1} (Riccati Part II)
- 2 calculate y (Riccati Part II)
- 3 prepare u_t (Newton & Riccati Part I)

Finite Horizon

$$\min_{s,q} \sum_{i=t}^{N-1} J_i(s_i, q_i) \quad s.t. \quad \begin{cases} x_t - s_t = 0 \\ h_i(s_i, q_i) - s_{i+1} = 0 \\ p_{A_i}(s_i, q_i) = 0 \end{cases} \quad \forall i = t, \dots, N-1$$

How to choose N ?

$N = t_{end} \rightarrow$ problem size decreasing

Finite Horizon

$$\min_{s,q} \sum_{i=t}^{N-1} J_i(s_i, q_i) \quad s.t. \quad \begin{cases} x_t - s_t = 0 \\ h_i(s_i, q_i) - s_{i+1} = 0 \\ p_{A_i}(s_i, q_i) = 0 \end{cases} \quad \forall i = t, \dots, N-1$$

How to choose N ?

$N = t_{end} \rightarrow$ problem size decreasing

$N = t + n \rightarrow$ problem size constant

Results

Questions?