

Lecture 4

KINODYNAMIC PATH FINDING



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- 1. Introduction
- 2. State Lattice Planning
- 3. Kinodynamic RRT*
- 4. Hybrid A*
- 5. Homework

Introduction



Kinodynamic : Kinematic + Dynamic

The *kinodynamic planning* problem is to synthesize a robot motion subject to simultaneous *kinematic* constraints, such as avoiding obstacles, and *dynamics* constraints, such as modulus bounds on velocity, acceleration, and force. A kinodynamic solution is a mapping from time to generalized forces or accelerations.

—— *Kinodynamic Motion Planning*, Bruce Donald, Patrick Xavier, John Canny, John Reif

- Differentially constrained
- Up to force (acceleration)



Why kinodynamic planning?

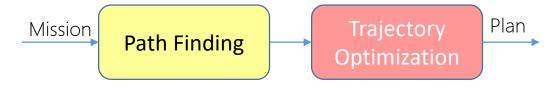
Straight-line connections between pairs of states are typically not valid trajectories due to the system's differential constraints.





Ask: We have the back-end optimization, why kinodynamic planning?

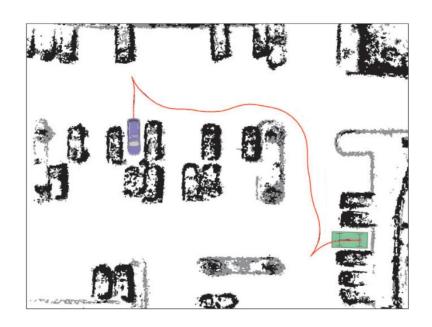
Recall the old-school pipeline:

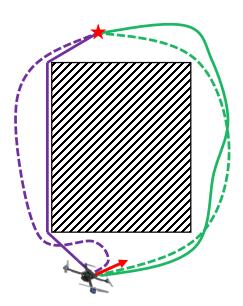




Why kinodynamic planning?

- Coarse-to-fine process
- Trajectory only optimizes locally
- Infeasible path means nothing to nonholonomic system

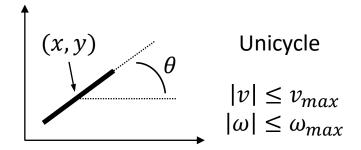




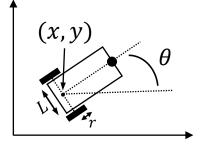


Unicycle and differential drive models:

$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} \cos \theta \\ \sin \theta \\ 0 \end{pmatrix} \cdot v + \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \cdot \omega$$



$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} \frac{r}{2} (u_l + u_r) \cos \theta \\ \frac{r}{2} (u_l + u_r) \sin \theta \\ \frac{r}{L} (u_r - u_l) \end{pmatrix}$$



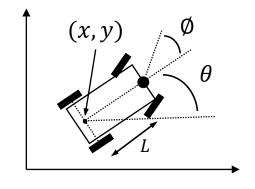
$$|u_l| \le u_{l,max}$$
$$|u_r| \le u_{r,max}$$

$$v = \frac{r}{2}(u_l + u_r) \qquad \omega = \frac{r}{l}$$



Simplified car model

$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} v\cos\theta \\ v\sin\theta \\ r \\ tan\emptyset \end{pmatrix}$$



$$\begin{aligned} |v| &\leq v_{max}, & |\emptyset| &\leq \emptyset_{max} < \frac{\pi}{2} \\ v &\in \{-v_{max}, v_{max}\}, & |\emptyset| &\leq \emptyset_{max} < \frac{\pi}{2} \\ v &= v_{max}, & |\emptyset| &\leq \emptyset_{max} < \frac{\pi}{2} \end{aligned}$$



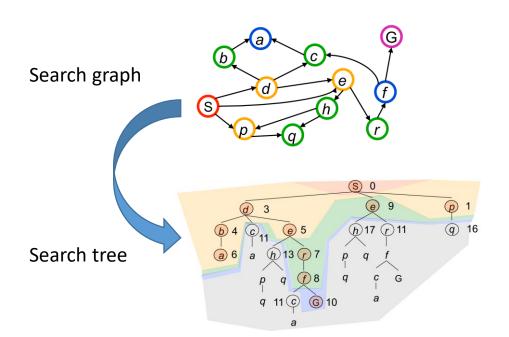
State Lattice Planning



Workflow

Basic idea

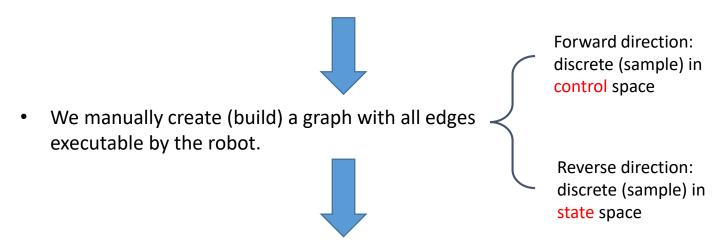
- Recall the search-based path finding method in L2
- For planning, how to build a graph?
- Is this graph doable for our real robot?



- Maintain a priority queue to store all the nodes to be expanded
- The heuristic function h(n) for all nodes are pre-defined
- The priority queue is initialized with the start state X_S
- Assign $g(X_s)=0$, and g(n)=infinite for all other nodes in the graph
- Loop
 - · If the queue is empty, return FALSE; break;
 - Remove the node "n" with the lowest f(n)=g(n)+h(n) from the priority queue
 - Mark node "n" as expanded
 - If the node "n" is the goal state, return TRUE; break;
 - For all unexpanded neighbors "m" of node "n"
 - If q(m) = infinite
 - g(m)= g(n) + Cnm
 - Push node "m" into the queue
 - If $g(m) > g(n) + C_{nm}$
 - g(m)= g(n) + Cnm
 - end
- End Loop



- We have many weapons to attack graph search.
- Assume the robot a mass point is not satisfactory any more.
- We now require a graph with feasible motion connections.



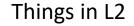
- This is the basic motivation for all kinodyanmic planning.
- State lattice planning is the most straight-forward one.

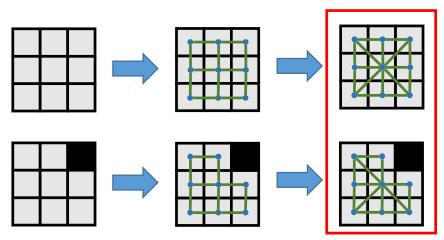


Connection with previous lectures

 We manually create (build) a graph with all edges executable by the robot. Forward direction: discrete (sample) in control space

Reverse direction: discrete (sample) in state space





- Actually, this is a discretization of control space!
- We assume the robot can move in 4/8 directions

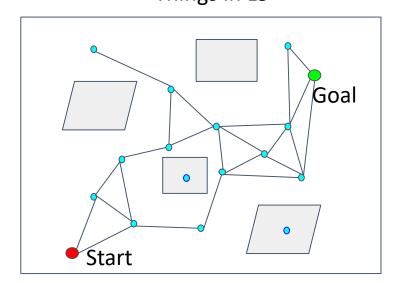
4 connection 8 connection



Connection with previous lectures

• We manually create (build) a graph with all edges executable by the robot.

Things in L3



Forward direction: discrete (sample) in control space

Reverse direction: discrete (sample) in state space

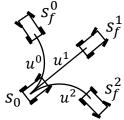
- Actually, this is a discretization of state space!
- Here the state is R^2 , only position (x, y) is considered here.



Build the graph, sample in control vs. state space

For a robot model: $\dot{s} = f(s, u)$

- The robot is differentially driven.
- We have an initial state s_0 of the robot.
- Generate feasible local motions by:
 - \square Select a u, fix a time duration T, forward simulate the system (numerical integration).



- Forward simulation
- Fixed u, T
- No mission guidance,
- East to implement
- low planning efficiency
- \square Select a s_f , find the connection (a trajectory) between s_0 and s_f .



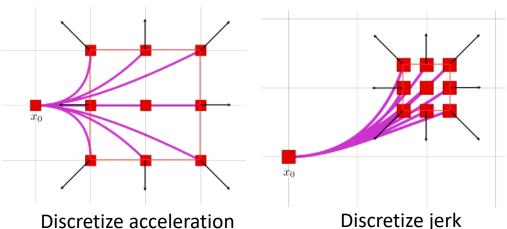
- Backward calculation
- Need calculate u, T
- Good mission guidance
- Hard to implement
- High planning efficiency 15





State:
$$s = \begin{pmatrix} x \\ y \\ z \\ \dot{x} \\ \dot{y} \\ \dot{z} \end{pmatrix}$$
 Input: $u = \begin{pmatrix} \ddot{x} \\ \ddot{y} \\ \ddot{z} \end{pmatrix}$

System equation: $\dot{s} = A \cdot s + B \cdot u$



 $v_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ $v_0 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, a_0 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$



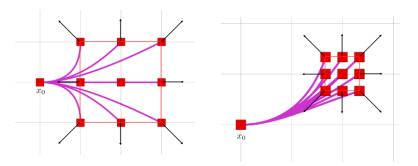


State:
$$s = \begin{pmatrix} x \\ y \\ z \\ \dot{x} \\ \dot{y} \\ \dot{z} \end{pmatrix}$$
 Input: $u = \begin{pmatrix} \ddot{x} \\ \ddot{y} \\ \ddot{z} \end{pmatrix}$

System equation: $\dot{s} = A \cdot s + B \cdot u$

$$\dot{s} = A \cdot s + B \cdot u$$

$$A = \begin{bmatrix} 0 & I_3 & 0 & \cdots & 0 \\ 0 & 0 & I_3 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & \cdots & \cdots & 0 & I_3 \\ 0 & \cdots & \cdots & 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ I_3 \end{bmatrix}$$



$$S(t) = e^{At} S_0 + \left[\int_0^t e^{A(t-\sigma)} B d\sigma \right] u_m$$

$$G(t)$$

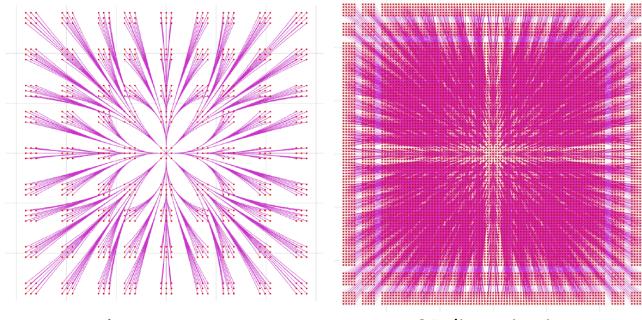
 e^{At} : state transition matrix, critical to the integration.

$$e^{At} = I + \frac{At}{1!} + \frac{(At)^2}{2!} + \frac{(At)^3}{3!} + \dots + \frac{(At)^k}{k!} + \dots$$

If matrix $A \in \mathbb{R}^{n \times n}$ is nilpotent, i.e. $A^n = 0$, e^{At} has a closed-form expression in the form of an (n-1) degree matrix polynomial in t.



The lattice graph obtained by searching



9 discretization

25 discretization

Note

- During searching, the graph can be built when necessary.
- Create nodes (state) and edges (motion primitive) when nodes are newly discovered.
- Save computational time/space.

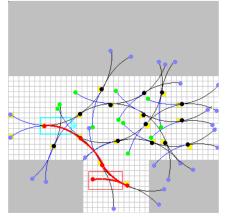




State:
$$s = \begin{pmatrix} x \\ y \\ \theta \end{pmatrix}$$
 Input: $u = \begin{pmatrix} v \\ \emptyset \end{pmatrix}$

System equation:
$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} v \cdot cos\theta \\ v \cdot sin\theta \\ \frac{r}{L} \cdot tan\emptyset \end{pmatrix}$$

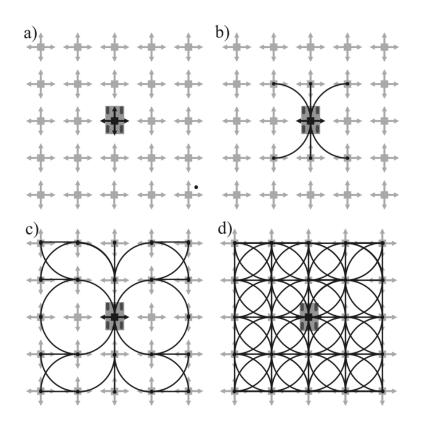
- For every $s \in T$ from the search tree
- Pick a control vector u
- Integrate the equation over short duration
- Add collision-free motions to the search tree



- 1) Select a $s \in T$
- 2) Pick v, \emptyset and τ
- 3) Integrate motion from s
- 4) Add result if collision-free



Sample in state space



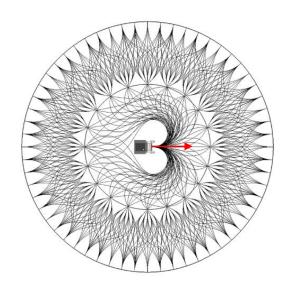
Build a lattice graph:

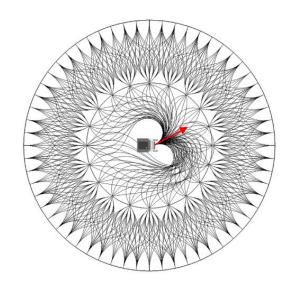
- Given an origin.
- for 8 neighbor nodes around the origin, feasible paths are found.
- extend outward to 24 neighbors.
- complete lattice.

Reeds-Shepp Car Model



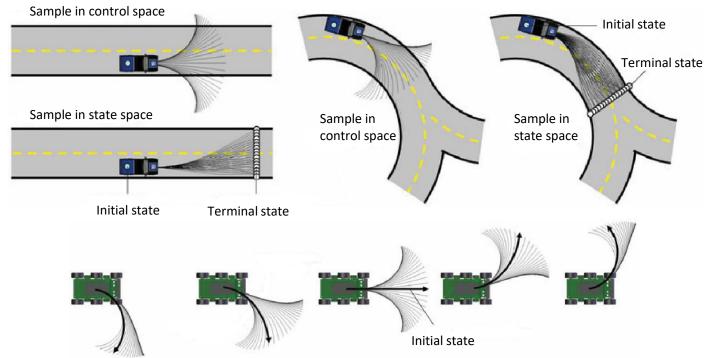
Sample in state space





- Two layer lattice graph
- Only first layer is different
- Different initial states





- Trajectories are denser in the direction of the initial angular velocity.
- Very similar outputs for several distinct inputs.



Boundary Value Problem

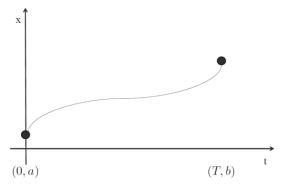


Boundary Value Problem (BVP)

- BVP is the basis of state sampled lattice planning.
- No general solution. Case by case design.
- Often evolve complicated numerical optimization.



- Design a trajectory x(t) such that:
 - x(0) = a
 - x(T) = b





Boundary Value Problem (BVP)

• 5th order polynomial trajectory:

•
$$x(t) = c_5 t^5 + c_4 t^4 + c_3 t^3 + c_2 t^2 + c_1 t + c_0$$

Boundary conditions

	Position	Velocity	Acceleration
t = 0	a	0	0
t = T	b	0	0

• Solve:

$$\begin{bmatrix} a \\ b \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 1 \\ T^5 & T^4 & T^3 & T^2 & T & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 5T^4 & 4T^3 & 3T^2 & 2T & 1 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 20T^3 & 12T^2 & 6T & 2 & 0 & 0 \end{bmatrix} \begin{bmatrix} c_5 \\ c_4 \\ c_3 \\ c_2 \\ c_1 \\ c_0 \end{bmatrix}$$



Modelling

Objective, minimize the integral of squared jerk:

$$J_{\Sigma} = \sum_{k=1}^{3} J_{k}, \ J_{k} = \frac{1}{T} \int_{0}^{T} j_{k}(t)^{2} dt.$$

State: $S_k = (p_k, v_k, a_k)$ Input: $U_k = j_k$

System model: $\dot{s}_k = f_s(s_k, u_k) = (v_k, a_k, j_k)$

Solving

By Pontryain's minimum principle, we first introduce the costate: $\lambda = (\lambda_1, \lambda_2, \lambda_3)$

Define the Hamiltonian function:

$$H(s,u,\lambda) = \frac{1}{T}j^2 + \lambda^T f_s(s,u)$$
$$= \frac{1}{T}j^2 + \lambda_1 v + \lambda_2 a + \lambda_3 j$$

minimum principle

 $\dot{s}^*(t) = f(s^*(t), u^*(t)), \quad given: s^*(0) = s(0)$

 $\lambda(t)$ is the solution of:

$$\dot{\lambda}(t) = -\nabla_{s} H(s^{*}(t), u^{*}(t), \lambda(t))$$

with the boundary condition of:

$$\lambda(T) = -\nabla h(s^*(T))$$

and the optimal control input is:

$$u^*(t) = \arg\min_{u(t)} H(s^*(t), u(t), \lambda(t))$$



Modelling

Objective, minimize the integral of squared jerk:

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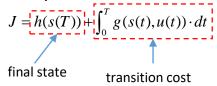
and the optimal control input is:

$$u^*(t) = \arg\min_{u(t)} H(s^*(t), u(t), \lambda(t))$$



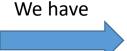
Pontryagin's minimum principle

Generally:



Write the Hamiltonian and costate:

$$H(s,u,\lambda) = g(s,u) + \lambda^{T} f(s,u)$$
$$\lambda = (\lambda_{1}, \lambda_{2}, \lambda_{3})$$



minimum principle

$$\dot{s}^*(t) = f(s^*(t), u^*(t)), \quad given: s^*(0) = s(0)$$

 $\lambda(t)$ is the solution of:

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and the optimal control input is:

$$u^*(t) = \arg\min_{u(t)} H(s^*(t), u(t), \lambda(t))$$

Suppose:

S*: Optimal state

 u^* : Optimal input



Modelling

Objective, minimize the integral of squared jerk:

$$J_{\Sigma} = \sum_{k=1}^{3} J_{k}, \ J_{k} = \frac{1}{T} \int_{0}^{T} j_{k}(t)^{2} dt.$$

State: $S_k = (p_k, v_k, a_k)$ Input: j_k

System equation: $\dot{s} = f_s(s, u) = (v, a, j)$

Solving

By Pontryain's minimum principle, we first introduce the costate: $\lambda = (\lambda_1, \lambda_2, \lambda_3)$

Define the Hamiltonian function:

$$H(s,u,\lambda) = \frac{1}{T} j^2 + \lambda^T f_s(s,u)$$

$$= \frac{1}{T} j^2 + \lambda_1 v + \lambda_2 a + \lambda_3 j$$

$$\dot{\lambda} = -\nabla_s H(s^*, u^*, \lambda) = (0, -\lambda_1, -\lambda_2)$$

Optimal state Optimal input

The costate is solved as:

$$\lambda(t) = \frac{1}{T} \begin{bmatrix} -2\alpha \\ 2\alpha t + 2\beta \\ -\alpha t^2 - 2\beta t - 2\gamma \end{bmatrix}$$

The optimal input is solved as:

$$u^{*}(t) = j^{*}(t) = \arg\min_{j(t)} H(s^{*}(t), j(t), \lambda(t))$$
$$= \frac{1}{2}\alpha t^{2} + \beta t + \gamma$$

The optimal state trajectory is solved as:

$$s^{*}(t) = \begin{bmatrix} \frac{\alpha}{120}t^{5} + \frac{\beta}{24}t^{4} + \frac{\gamma}{6}t^{3} + \frac{a_{0}}{2}t^{2} + v_{0}t + p_{0} \\ \frac{\alpha}{24}t^{4} + \frac{\beta}{6}t^{3} + \frac{\gamma}{2}t^{2} + a_{0}t + v_{0} \\ \frac{\alpha}{6}t^{3} + \frac{\beta}{2}t^{2} + \gamma t + a_{0} \end{bmatrix}$$

Initial state: $s(0) = (p_0, v_0, a_0)$



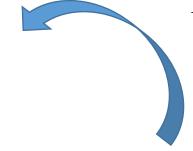
The cost:

$$J = \gamma^{2} + \beta \gamma T + \frac{1}{3} \beta^{2} T^{2} + \frac{1}{3} \alpha \gamma T^{2} + \frac{1}{4} \alpha \beta T^{3} + \frac{1}{20} \alpha^{2} T^{4}$$

 α, β, γ Is solved as:

$$\begin{bmatrix} \frac{1}{120}T^{5} & \frac{1}{24}T^{4} & \frac{1}{6}T^{3} \\ \frac{1}{24}T^{4} & \frac{1}{6}T^{3} & \frac{1}{2}T^{2} \\ \frac{1}{6}T^{3} & \frac{1}{2}T^{2} & T \end{bmatrix} \begin{bmatrix} \alpha \\ \beta \\ \gamma \end{bmatrix} = \begin{bmatrix} \Delta p \\ \Delta v \\ \Delta a \end{bmatrix}$$

$$\begin{bmatrix} \Delta p \\ \Delta v \\ \Delta a \end{bmatrix} = \begin{bmatrix} p_f - p_0 - v_0 T - \frac{1}{2} a_0 T^2 \\ v_f - v_0 - a_0 T \\ a_f - a_0 \end{bmatrix}$$



J only depends on T, and the boundary states (known), so we can even get an optimal T!



Polynomial function root finding problem.

$$\begin{bmatrix} \alpha \\ \beta \\ \gamma \end{bmatrix} = \frac{1}{T^5} \begin{bmatrix} 720 & -360T & 60T^2 \\ -360T & 168T^2 & -24T^3 \\ 60T^2 & -24T^3 & 3T^4 \end{bmatrix} \begin{bmatrix} \Delta p \\ \Delta v \\ \Delta a \end{bmatrix}$$

This derivation holds for fixed final state: $s(T) = (p_f, v_f, a_f)$

Similar solution can also be found when s(T) is partially defined

Same solving process holds for
$$J_k = \int_0^T j_k(t)^2 dt + T$$
.



- Previous slides are about fixed final state problem.
- How about the final state is (partially)-free?
 - Did you notice where is the boundary condition?

$$\lambda(t) = -\nabla h(s^*(t))$$

For fixed final state problem:

$$h(s(T)) = \begin{cases} 0, & \text{if } s = s(T) \\ \infty, & \text{otherwise} \end{cases}$$
 Not differentiable

So we discard this condition, and use given x(T) to directly solve for unknown variables

$$s^{*}(t) = \begin{bmatrix} \frac{\alpha}{120}t^{5} + \frac{\beta}{24}t^{4} + \frac{\gamma}{6}t^{3} + \frac{a_{0}}{2}t^{2} + v_{0}t + p_{0} \\ \frac{\alpha}{24}t^{4} + \frac{\beta}{6}t^{3} + \frac{\gamma}{2}t^{2} + a_{0}t + v_{0} \\ \frac{\alpha}{6}t^{3} + \frac{\beta}{2}t^{2} + \gamma t + a_{0} \end{bmatrix}$$

For (partially)-free final state problem:

given
$$s_i(T)$$
, $i \in I$

We have boundary condition for other costate:

$$\lambda_{j}(T) = \frac{\partial h(s^{*}(T))}{\partial s_{j}}, \text{ for } j \neq i$$

Then we solve this problem again.

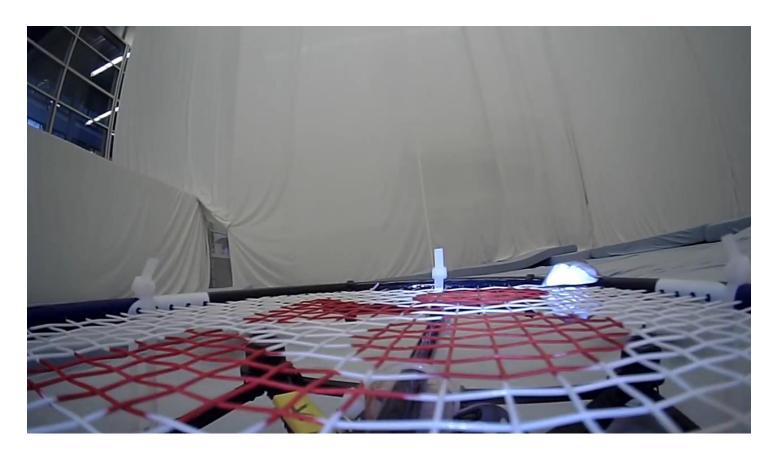


S Application





S Application

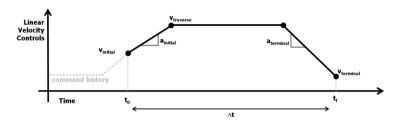




Another example



- Parametrize the control input
 - $\omega(t) = a + bt + ct^2 + dt^3 + \dots$
 - v(t) =



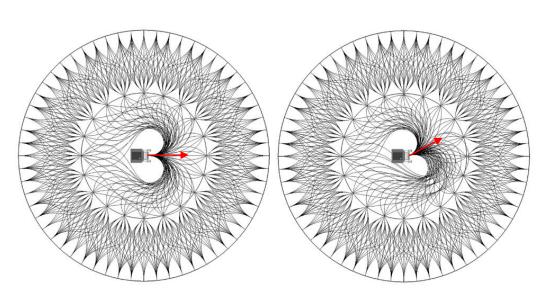
- Constrained Trajectory Generation
- Numerical difference evaluated Jacobian

- Offline BVP, trajectory generation.
- Online search.

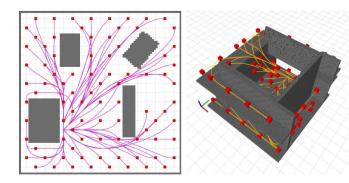


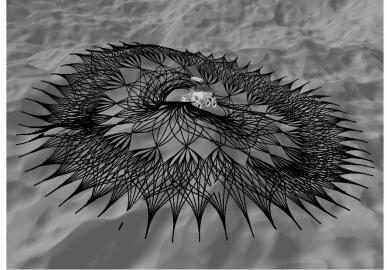


Graph search problem



- Up to now, it ahs become a graph search problem.
- Every techniques learned in L2 can be applied here.



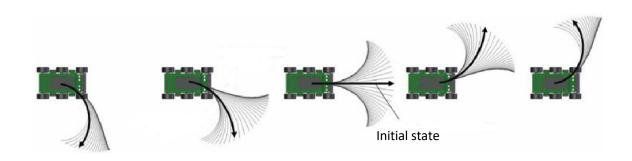




Trajectory library

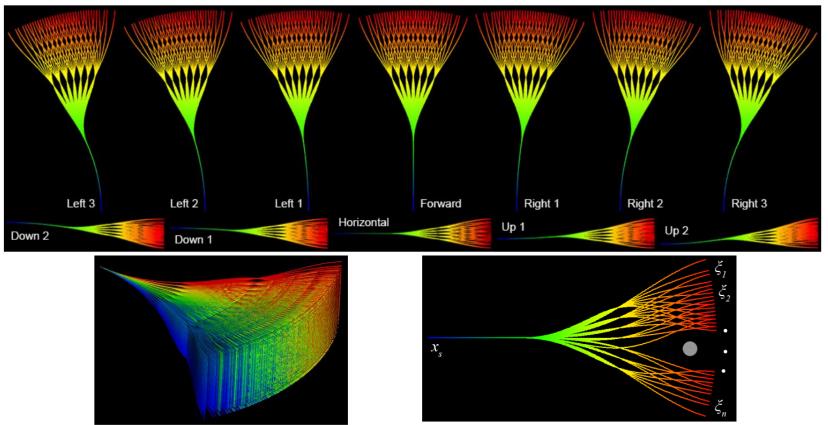
- Single layer lattice planning is a common option for local collision avoidance.
- No graph search, only trajectory selection.
- Rating each trajectory based on a multi-term cost function.

collision risk, information acquisition, comfort, energy, ...





Trajectory library





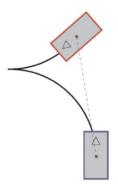
Heuristic

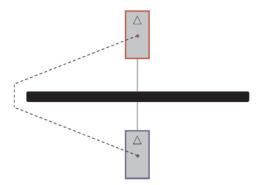


Heuristic design

Principle: solve an easier problem

- Assume no obstacle existence
- Assume no dynamic existence

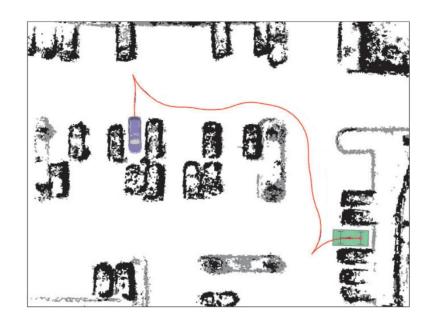


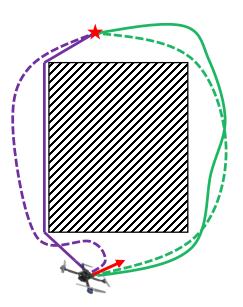




Heuristic design

For every node (state), Ignoring the dynamic model and search the shortest path for it





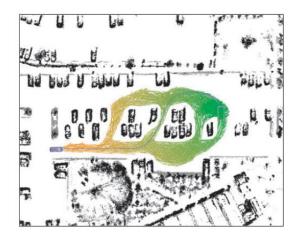
Assume no obstacle existence

For every node (state), solve the OBVP to the planning target state as heuristic function h

- Maintain a priority queue to store all the nodes to be expanded
- The heuristic function h(n) for all nodes are pre-defined
- The priority queue is initialized with the start state X_s
- Assign $g(X_s)=0$, and g(n)=infinite for all other nodes in the graph
- Loop
 - If the queue is empty, return FALSE; break;
 - Remove the node "n" with the lowest f(n) = g(n) + h(n) from the priority queue
 - Mark node "n" as expanded
 - If the node "n" is the goal state, return TRUE; break;
 - For all unexpanded neighbors "m" of node "n"
 - If g(m) = infinite
 - g(m) = g(n) + Cnm
 - Push node "m" into the queue
 - If $g(m) > g(n) + C_{nm}$
 - g(m) = g(n) + Cnm
 - end
- End Loop

Accumulate cost





Euclidean 2D distance



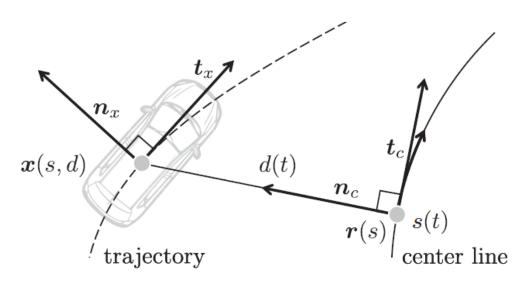
non-holonomic-without-obstacles



Planning in Frenet-serret Frame

\$

Frenet-serret frame



- dynamic reference frame.
- lateral and longitudinal independently.
- For lane following problem, the problem is decoupled.
 - ✓ Motion/control parametrization: quintic polynomial.

$$d(t) = a_{d0} + a_{d1}t + a_{d2}t^2 + a_{d3}t^3 + a_{d4}t^4 + a_{d5}t^5$$

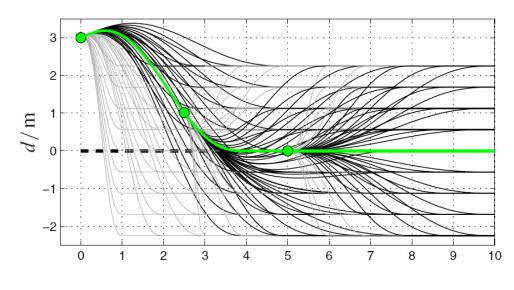
$$s(t) = a_{s0} + a_{s1}t + a_{s2}t^2 + a_{s3}t^3 + a_{s4}t^4 + a_{s5}t^5$$

✓ Solve the optimal control problem.

We only discuss the lateral planning here, for longitudinal planning, please refer to:



Planning in Frenet-serret frame



Lateral trajectory

$$\begin{bmatrix} T^{3} & T^{4} & T^{5} \\ 3T^{2} & 4T^{3} & 5T^{4} \\ 6T & 12T^{2} & 20T^{3} \end{bmatrix} \begin{bmatrix} a_{d3} \\ a_{d4} \\ a_{d5} \end{bmatrix} = \begin{bmatrix} \Delta p \\ \Delta v \\ \Delta a \end{bmatrix} \quad \begin{bmatrix} \Delta p \\ \Delta v \\ \Delta a \end{bmatrix} = \begin{bmatrix} d_{f} - (d_{0} + \dot{d}_{0}T + \frac{1}{2}\ddot{d}_{0}T^{2}) \\ \dot{d}_{f} - (\dot{d}_{0} + \ddot{d}_{0}T) \\ \ddot{d}_{f} - \ddot{d}_{0} \end{bmatrix}$$

$$d(t) = a_{d0} + a_{d1}t + a_{d2}t^2 + a_{d3}t^3 + a_{d4}t^4 + a_{d5}t^5$$

Initial condition:

$$D(0) = \begin{pmatrix} d_0 & \dot{d}_0 & \ddot{d}_0 \end{pmatrix}$$

Terminate condition:

$$D(T) = \begin{pmatrix} d_f & \dot{d}_f & \ddot{d}_f \end{pmatrix}$$

Lane following:

$$D(T) = \begin{pmatrix} d_f & 0 & 0 \end{pmatrix}$$

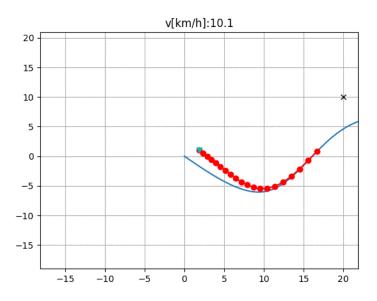
Recall what we learn previously:





Planning in Frenet-serret frame

Example



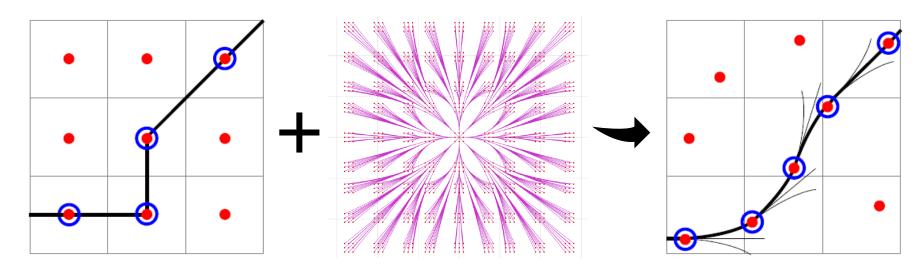
Hybrid A*



Workflow

Basic idea

- Online generate a dense lattice costs too much time.
- How about prune some nodes?
- Define a rule to prune: use the grid map.



Detail

- Maintain a priority queue to store all the nodes to be expanded
- The heuristic function h(n) for all nodes are pre-defined
- The priority queue is initialized with the start state X_S
- Assign $g(X_s)=0$, and g(n)=infinite for all other nodes in the graph
- Loop
 - If the queue is empty, return FALSE; break;
 - Remove the node "n" with the lowest f(n)=g(n)+h(n) from the priority queue
 - Mark node "n" as expanded
 - If the node "n" is the goal state, return TRUE; break;
 - For all unexpanded neighbors "m" of node "n"
 - If g(m) = infinite
 - $g(m) = g(n) + C_{nm}$
 - Push node "m" into the queue



- If $g(m) > g(n) + C_{nm}$
 - $g(m)=g(n)+C_{nm}$
- end
- End Loop

Choose a proper heuristic according to previous slides

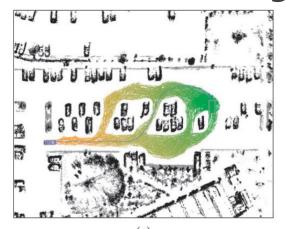
Find neighbors by forward integrating the state in the node.

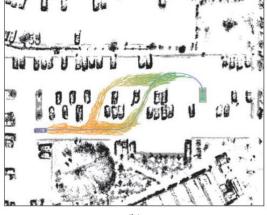
Record the state inside node "m"

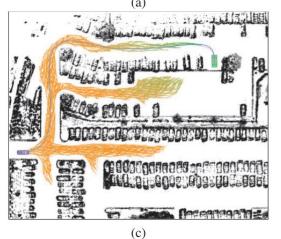
Update the state inside node "m"

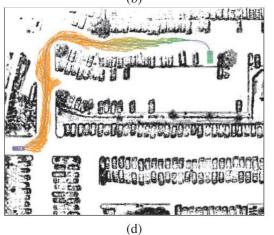


Heuristic design







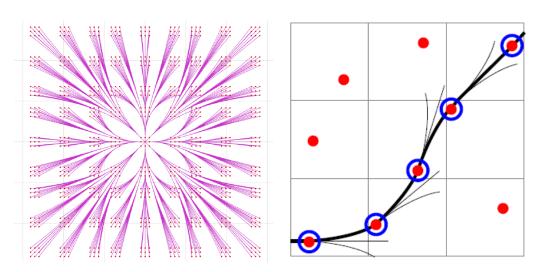


- (a) 2D-Euclidean distance
- (b) non-holonomic-without-obstacles
- (c) non-holonomic-without-obstacles, bad performance in dead ends
- (d) non-holonomic-without-obstacles + holonomic-with-obstacles (2D shortest path)

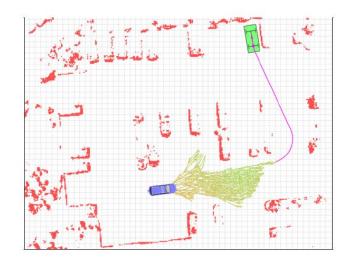
51



Analytic Expansions: One shot heuristic Add a state-driven bias towards the searching process



Control space sample (discretization) is kind of low-efficient, since no target biasing is encoded



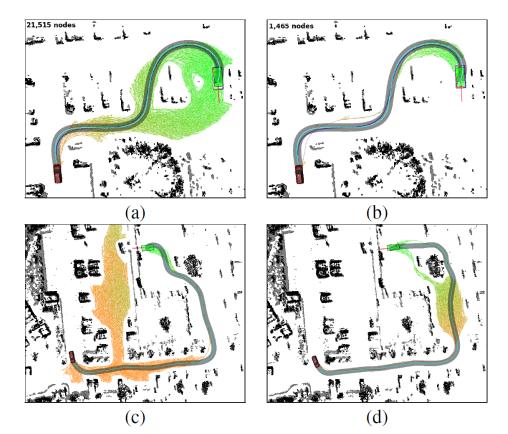
How about we manually add (try) state space sample?



Application



Autonomous car



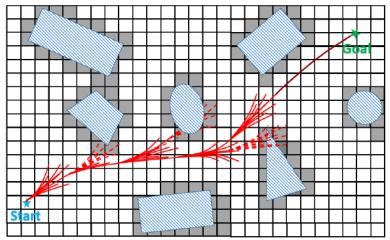




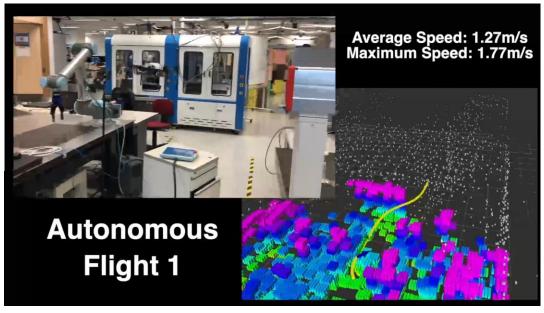
Practical Search Techniques in Path Planning for Autonomous Driving, Dmitri Dolgov, Sebastian Thrun



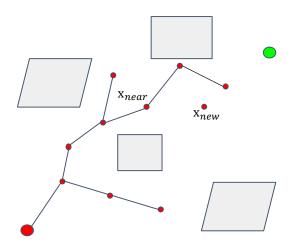
Autonomous UAV

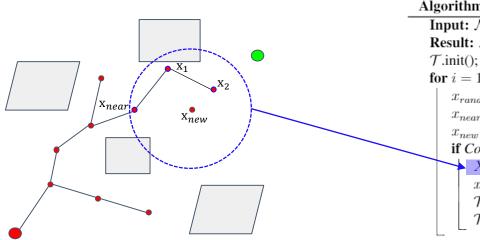


- As a promising front-end
- Careful engineering considerations
- Linear UAV model: nilpotent!
- Sophisticated C++ implementation



Kinodynamic RRT*





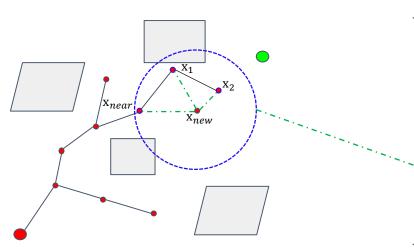
```
Input: \mathcal{M}, x_{init}, x_{goal}

Result: A path \Gamma from x_{init} to x_{goal}

\mathcal{T}.\text{init}();

for i=1 to n do

x_{rand} \leftarrow Sample(\mathcal{M});
x_{near} \leftarrow Near(x_{rand}, \mathcal{T});
x_{new} \leftarrow Steer(x_{rand}, x_{near}, StepSize);
if CollisionFree(x_{new}) then
X_{near} \leftarrow NearC(\mathcal{T}, x_{new});
x_{min} \leftarrow ChooseParent(X_{near}, x_{near}, x_{new});
\mathcal{T}.addNodEdge(x_{min}, x_{new});
\mathcal{T}.rewire();
```



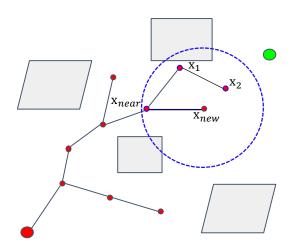
```
Input: \mathcal{M}, x_{init}, x_{goal}

Result: A path \Gamma from x_{init} to x_{goal}

\mathcal{T}.\text{init}();

for i=1 to n do

x_{rand} \leftarrow Sample(\mathcal{M});
x_{near} \leftarrow Near(x_{rand}, \mathcal{T});
x_{new} \leftarrow Steer(x_{rand}, x_{near}, StepSize);
if CollisionFree(x_{new}) then
X_{near} \leftarrow NearC(\mathcal{T}, x_{new});
x_{min} \leftarrow ChooseParent(X_{near}, x_{near}, x_{new});
\mathcal{T}.addNodEdge(x_{min}, x_{new});
\mathcal{T}.rewire();
```

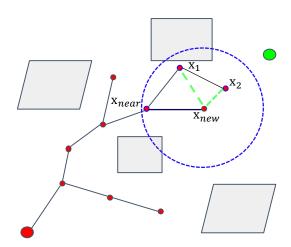


```
Input: \mathcal{M}, x_{init}, x_{goal}

Result: A path \Gamma from x_{init} to x_{goal}

\mathcal{T}.\text{init}();

for i=1 to n do
\begin{array}{c} x_{rand} \leftarrow Sample(\mathcal{M}) \;;\\ x_{near} \leftarrow Near(x_{rand}, \mathcal{T});\\ x_{new} \leftarrow Steer(x_{rand}, x_{near}, StepSize);\\ \text{if } CollisionFree}(x_{new}) \; \text{then}\\ X_{near} \leftarrow NearC(\mathcal{T}, x_{new});\\ x_{min} \leftarrow ChooseParent(X_{near}, x_{near}, x_{new}) \;;\\ \mathcal{T}.addNodEdge(x_{min}, x_{new});\\ \mathcal{T}.rewire(); \end{array}
```



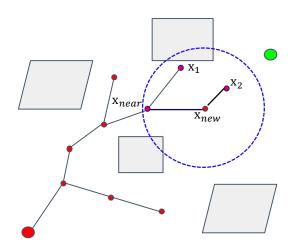
```
Input: \mathcal{M}, x_{init}, x_{goal}

Result: A path \Gamma from x_{init} to x_{goal}

\mathcal{T}.\mathsf{init}();

for i=1 to n do

\begin{array}{c} x_{rand} \leftarrow Sample(\mathcal{M}) \;;\\ x_{near} \leftarrow Near(x_{rand}, \mathcal{T});\\ x_{new} \leftarrow Steer(x_{rand}, x_{near}, StepSize);\\ \text{if } CollisionFree}(x_{new}) \; \text{then}\\ & X_{near} \leftarrow NearC(\mathcal{T}, x_{new});\\ x_{min} \leftarrow ChooseParent(X_{near}, x_{near}, x_{new}) \;;\\ & \mathcal{T}.addNodEdge(x_{min}, x_{new});\\ & \mathcal{T}.rewire(); \end{array}
```



```
Input: \mathcal{M}, x_{init}, x_{goal}

Result: A path \Gamma from x_{init} to x_{goal}

\mathcal{T}.\text{init}();

for i=1 to n do

\begin{array}{c} x_{rand} \leftarrow Sample(\mathcal{M}) \;;\\ x_{near} \leftarrow Near(x_{rand}, \mathcal{T});\\ x_{new} \leftarrow Steer(x_{rand}, x_{near}, StepSize);\\ \text{if } CollisionFree}(x_{new}) \; \text{then}\\ X_{near} \leftarrow NearC(\mathcal{T}, x_{new});\\ x_{min} \leftarrow ChooseParent(X_{near}, x_{near}, x_{new}) \;;\\ \mathcal{T}.addNodEdge(x_{min}, x_{new});\\ \mathcal{T}.rewire(); \end{array}
```



Similar to RRT* but different in details

```
Algorithm 2: RRT Algorithm

Input: \mathcal{M}, x_{init}, x_{goal}

Result: A path \Gamma from x_{init} to x_{goal}

\mathcal{T}.init();

for i = 1 to n do

\begin{array}{c} x_{rand} \leftarrow Sample(\mathcal{M}) \;; \\ x_{near} \leftarrow Near(x_{rand}, \mathcal{T}); \\ x_{new} \leftarrow Steer(x_{rand}, x_{near}, StepSize); \\ \text{if } CollisionFree(x_{new}) \text{ then} \\ X_{near} \leftarrow NearC(\mathcal{T}, x_{new}); \\ x_{min} \leftarrow ChooseParent(X_{near}, x_{near}, x_{new}); \\ \mathcal{T}.addNodEdge(x_{min}, x_{new}); \\ \mathcal{T}.rewire(); \end{array}
```

```
Input: E, x_init, x_goal
Output: A trajectory T from x_init to x_goal
T.init();
for i = 1 to n do
     x_rand ← Sample(E);
     X_near ← Near(T, x_rand);
     x_min ← ChooseParent(X_near, x_rand);
     T.addNode(x_rand);
     T.rewire();
```

1. How to "Sample"

```
Input: E, x_init, x_goal

Output: A trajectory T from x_init to x_goal

T.init();

for i = 1 to n do

    x_rand ← Sample(E);

    X_near ← Near(T, x_rand);
    x_min ← ChooseParent(X_near, x_rand);
    T.addNode(x_rand);
    T.rewire();
```

LTI system state-space equation:

$$x(t) = Ax(t) + Bu(t) + c$$

For example for double integrator systems,

$$x = \begin{bmatrix} p \\ v \end{bmatrix}$$
, $A = \begin{bmatrix} 0 & I \\ 0 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 0 \\ I \end{bmatrix}$

Instead of sampling in Euclidean space like RRT, it requires to sample in full state space.



2. How to define "Near"

```
Input: E, x_init, x_goal

Output: A trajectory T from x_init to x_goal

T.init();

for i = 1 to n do

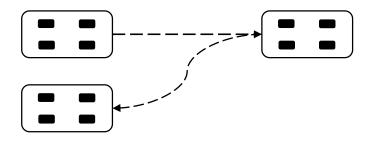
    x_rand ← Sample(E);

    X_near ← Near(T, x_rand);

    x_min ← ChooseParent(X_near, x_rand);

    T.addNode(x_rand);

    T.rewire();
```



A car can not move sideways

If without motion constraints, Euclidean distance or Manhattan distance can be used.

In state space with motion constraints, bringing in **optimal control**.

2. How to define "Near"

If bring optimal control, we can define **cost functions** of transferring from states to states.

$$c[\pi] = \int_0^\tau (1 + u(t)^T R u(t)) dt$$
 Typically, a quadratic form of time-energy optimal is adopted.

Two states are near if the cost of transferring from one state to the other is small. (Note that the cost may be different if transfer reversely)

2. How to define "Near"

$$c[\pi] = \int_0^{\tau} \left(1 + u(t)^T R u(t)\right) dt$$

If we know the arriving time τ and the control policy u(t) of transferring, we can calculate the cost.

And thankfully, it's all in classic optimal control solutions.(OBVP)

2.1 Fixed final state x1, fixed final time τ

optimal control policy $u^*(t)$

$$u^*(t) = R^{-1}B^T exp[A^T(\tau - t)]G(\tau)^{-1}[x_1 - \bar{x}(\tau)].$$

Where G(t) is the weighted controllability Gramian:

$$G(t) = \int_0^t exp[A(t - t')]BR^{-1}B^T exp[A^T(t - t')]dt'.$$

Which is the solution to the Lyapunov equation:

$$\dot{G}(t) = AG(t) + G(t)A^{T} + BR^{-1}B^{T}, G(0) = 0.$$

2.1 Fixed final state x1, fixed final time τ

$$u^*(t) = R^{-1}B^T exp[A^T(\tau - t)]G(\tau)^{-1}[x_1 - \bar{x}(\tau)].$$

And $\bar{x}(t)$ describe what the state x would be at time t if no control input were applied:

$$\bar{x}(t) = \exp(At)x_0 + \int_0^t \exp[A(t-t')]cdt'.$$

Which is the solution to the differential equation:

$$\dot{\bar{x}}(t) = A\bar{x}(t) + c, \bar{x}(0) = x_0$$

2.2 Fixed final state x1, free final time τ

If we want to find the optimal arrival time τ , we do this by filling in the control policy $u^*(t)$ into the cost function $c[\pi]$ and evaluating the integral:

$$c[\tau] = \tau + [x_1 - \bar{x}(\tau)]^T G(t)^{-1} [x_1 - \bar{x}(\tau)].$$

The optimal τ is found by taking the derivative of $c[\tau]$ with respect to τ :

$$\dot{c}[\tau] = 1 - 2(Ax_1 + c)^T d(\tau) - d(\tau)^T B R^{-1} B^T d(\tau).$$

Where

$$d(\tau) = G(t)^{-1} [x_1 - \bar{x}(\tau)].$$

2.2 Fixed final state x1, free final time τ

Solve $\dot{c}[\tau] = 0$ for τ^* .

Noted that the function $c[\tau]$ may have multiple local minima.

And for a double integrator system, it's a 4th order polynomial.

Given the optimal arrival time τ^* as defined above, it again turns into a fixed final state, fixed final time problem.



3. How to "ChooseParent"

```
Input: E, x_init, x_goal
Output: A trajectory T from x_init to x_goal
T.init();
for i = 1 to n do
    x_rand ← Sample(E);
    X_near ← Near(T, x_rand);
    x_min ← ChooseParent(X_near, x_rand);
    T.addNode(x);
    T.rewire();
```

Now if we sample a random state, we can calculate control policy and cost from those state-nodes in the tree to the sampled state.

Choose one with the minimal cost and check x(t) and u(t) are in bounds.

If no qualified parent found, sample another state.



4. How to find near nodes efficiently

```
Input: E, x_init, x_goal

Output: A trajectory T from x_init to x_goal

T.init();

for i = 1 to n do

    x_rand ← Sample(E);

    X_near ← Near(T, x_rand);
    x_min ← ChooseParent(X_near, x_rand);
    T.addNode(x);
    T.rewire();
```

Every time we sample a random state x_rand , it requires to check every node in the tree to find its parent, that is solving a OBVP for each node, which is not efficient.



4. How to find near nodes efficiently

```
Input: E, x_init, x_goal

Output: A trajectory T from x_init to x_goal

T.init();

for i = 1 to n do

    x_rand ← Sample(E);

    X_near ← Near(T, x_rand);
    x_min ← ChooseParent(X_near, x_rand);
    T.addNode(x);
    T.rewire();
```

If we set a **cost tolerance** r, we can actually calculate bounds of the states (forward-reachable set) that can be reached by x_rand and bounds of the states (backward-reachable set) that can reach x_rand with cost less than r.

And if we store nodes in form of a kd-tree, we can then do range query in the tree.

4. How to find near nodes efficiently

$$c[\tau] = \tau + [x_1 - \bar{x}(\tau)]^T G(t)^{-1} [x_1 - \bar{x}(\tau)].$$

This formula describes how cost of transferring from state x_0 to state x_1 changes with arrival time τ .

We can see that given initial state x_0 , cost tolerance r and arrival time τ , the forward-reachable set of x_0 is:

$$\{x_1 \mid \tau + [x_1 - \bar{x}(\tau)]^T G(t)^{-1} [x_1 - \bar{x}(\tau)] < r \}$$

$$= \{x_1 \mid [x_1 - \bar{x}(\tau)]^T \frac{G(t)^{-1}}{r - \tau} [x_1 - \bar{x}(\tau)] < 1 \}.$$

$$= \mathcal{E}[\bar{x}(\tau), G(t)(r - \tau)].$$

4. How to find near nodes efficiently

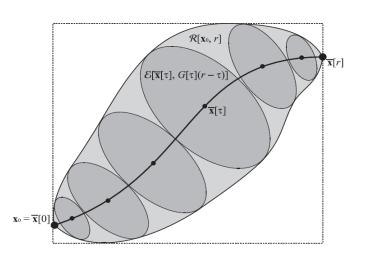
$$\{x_1 \mid \tau + [x_1 - \bar{x}(\tau)]^T G(t)^{-1} [x_1 - \bar{x}(\tau)] < r \}$$

$$= \{x_1 \mid [x_1 - \bar{x}(\tau)]^T \frac{G(t)^{-1}}{r - \tau} [x_1 - \bar{x}(\tau)] < 1 \}.$$

$$= \mathcal{E}[\bar{x}(\tau), G(t)(r - \tau)].$$

where $\mathcal{E}[x, M]$ is an **ellipsoid** with center x and positive definite weight matrix M, formally defined as:

$$\mathcal{E}[x,M] = \{x' \mid (x'-x)^T M^{-1}(x'-x) < 1\}.$$



Hence, the forward-reachable set is the union of high dimensional ellipsoids for all possible arrival times τ .

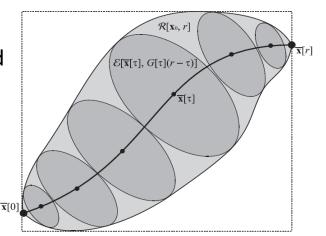
4. How to find near nodes efficiently

For simplification, we sample several τ s and calculate axis-aligned bounding box of the ellipsoids for each τ and update the maximum and minimum in each dimension:

$$\prod_{k=1}^{n} \left[\min\{0 < \tau < r\} \left(\bar{x}(\tau)_{k} - \sqrt{G[\tau]_{(k,k)}(r-\tau)} \right), \right]$$

$$\max\{0 < \tau < r\} \left(\bar{x}(\tau)_{k} + \sqrt{G[\tau]_{(k,k)}(r-\tau)} \right) \right]$$

$$\sum_{x_{0} = \bar{x}[0]}$$



Similar for the calculation of the backward-reachable set.



4. How to find near nodes efficiently

```
Kinodynamic RRT*
Input: E, x_init, x_goal
Output: A trajectory T from x_init to x_goal
T.init();
for i = 1 to n do
        x_rand ← Sample(E);
        X_near ← Near(T, x_rand);
        x_min ← ChooseParent(X_near, x_rand);
        T.addNode(x);
        T.rewire();
```

When do "Near" query and "ChooseParent", *X_near* can be found from the backward-reachable set of *x_rand*.



5. How to "Rewire"

```
Input: E, x_init, x_goal

Output: A trajectory T from x_init to x_goal

T.init();

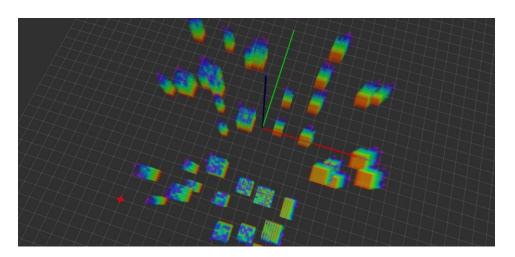
for i = 1 to n do

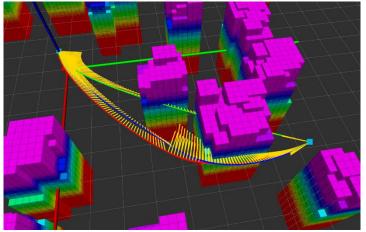
    x_rand ← Sample(E);

    X_near ← Near(T, x_rand);
    x_min ← ChooseParent(X_near, x_rand);
    T.addNode(x);
    T.rewire();
```

When "Rewire", we calculate the forward-reachable set of x_rand , and solve OBVPs.

S Demos





The green curve takes no account of the obstacles;
The red curve is the result of the kinodynamic trajectory planner;
The blue curve is the first feasible trajectory found by the kinodynamic trajectory planner;
The yellow lines are the control inputs in every control points.

Homework



Local lattice planner

Homework 1

- For the OBVP problem stated in slides p.25-p.29, please get the optimal solution (control, state, and time) for partially free final state case.
- Suppose the position is fixed, velocity and acceleration are free here.



Local lattice planner

Homework 2

- Build an ego-graph of the linear modeled robot.
- Select the best trajectory closest to the planning target.



Thanks for Listening

