ASEN 5044 HW 7 Main Script

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Housekeeping

```
clc; clear; close all;
```

Problem 2

Constants

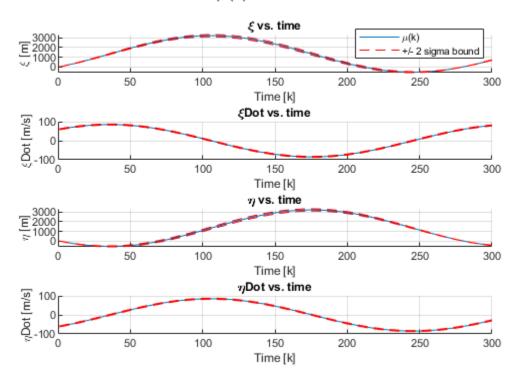
```
dt = 0.5; % sec
Omega = 0.045; % rad/s
mu0 = [0; 85*cos(pi/4); 0; -85*sin(pi/4)];
Pa0 = diag([10 2 10 2]);
% Define DT system
A = [0 \ 1 \ 0 \ 0; \ 0 \ 0 \ 0 \ -Omega; \ 0 \ 0 \ 0 \ 1; \ 0 \ Omega \ 0 \ 0];
matExp = expm(A*dt); % Check F
F func = @(Omega, dt)
                                  sin(Omega*dt)/Omega
                                                            0 - (1-
cos(Omega*dt))/Omega;
                                  cos(Omega*dt)
                                                                -sin(Omega*dt);
                                  (1-cos(Omega*dt))/Omega 1
                                                                sin(Omega*dt)/
Omega;
                              0
                                  sin(Omega*dt)
                                                               cos(Omega*dt)
                          1;
% Propagate mean and covariance matrices
t = 1:300;
F = F \text{ func (Omega, dt)};
Mu = zeros(size(F,1),1,length(t));
P = zeros(size(F, 1), size(F, 2), length(t));
twoSigma = zeros(size(F,1),1,length(t));
for k = t
    kMath = k - 1;
    Mu(:,1,k) = (F^kMath) *mu0;
    P(:,:,k) = (F^kMath)*Pa0*(F^kMath)';
    twoSigma(:,:,k) = 2*[sqrt(P(1,1,k)); round(sqrt(P(2,2,k)),6);
sqrt(P(3,3,k)); round(sqrt(P(4,4,k)),6)];
```

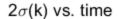
```
end
```

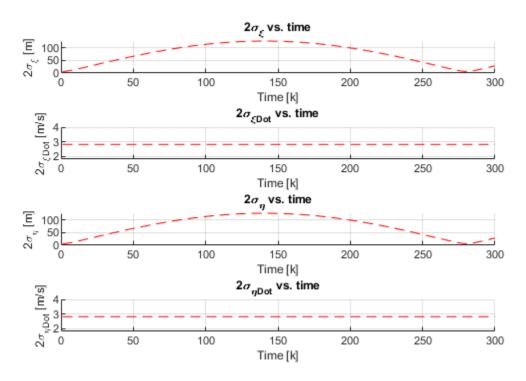
```
figure;
sqtitle("\mu(k) vs. time")
ax(1) = subplot(4,1,1);
   hold on; grid on;
   title("\xi vs. time")
   muXi = plot(t, reshape(Mu(1,1,:), 1, []));
    sigmaXi = plot(t, reshape(Mu(1,1,:) + twoSigma(1,1,:), 1,[]), 'r--');
    plot(t, reshape(Mu(1,1,:) - twoSigma(1,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("\xi [m]")
    legend([muXi, sigmaXi], ["\mu(k)", "+/- 2 sigma bound"], 'location',
'best')
ax(2) = subplot(4,1,2);
   hold on; grid on;
   title("\xiDot vs. time")
   plot(t, reshape(Mu(2,1,:), 1, []));
    plot(t, reshape(Mu(2,1,:) + twoSigma(2,1,:), 1,[]), 'r--');
   plot(t, reshape(Mu(2,1,:) - twoSigma(2,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("\xiDot [m/s]")
ax(3) = subplot(4,1,3);
   hold on; grid on;
   title("\eta vs. time")
   plot(t, reshape(Mu(3,1,:), 1, []));
   plot(t, reshape(Mu(3,1,:) + twoSigma(3,1,:), 1,[]), 'r--');
   plot(t, reshape(Mu(3,1,:) - twoSigma(3,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("\eta [m]")
ax(4) = subplot(4,1,4);
   hold on; grid on;
    title("\etaDot vs. time")
   plot(t, reshape(Mu(4,1,:), 1, []));
   plot(t, reshape(Mu(4,1,:) + twoSigma(4,1,:), 1,[]), 'r--');
    plot(t, reshape(Mu(4,1,:) - twoSigma(4,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("\etaDot [m/s]")
figure;
sqtitle("2\sigma(k) vs. time")
ax(5) = subplot(4,1,1);
   hold on; grid on;
    title("2\sigma \xi vs. time")
   plot(t, reshape(twoSigma(1,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("2\sigma \xi [m]")
ax(6) = subplot(4,1,2);
   hold on; grid on;
    title("2\sigma {\xiDot} vs. time")
   plot(t, reshape(twoSigma(2,1,:), 1, []), 'r--')
   xlabel("Time [k]"); ylabel("2\sigma {\xiDot} [m/s]")
ax(7) = subplot(4,1,3);
   hold on; grid on;
    title("2\sigma \eta vs. time")
   plot(t, reshape(twoSigma(3,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("2\sigma \eta [m]")
ax(8) = subplot(4,1,4);
   hold on; grid on;
```

```
title("2\sigma {\etaDot} vs. time")
    plot(t, reshape(twoSigma(4,1,:), 1, []), 'r--')
    xlabel("Time [k]"); ylabel("2\sigma {\etaDot} [m/s]")
linkaxes(ax, 'x')
    % Sanity check
if false
    figure
   hold on; grid on;
    title("Trajectory of \mu(k)")
   plot(reshape(Mu(1,1,:), 1, []), reshape(Mu(3,1,:), 1, []));
    startTraj = plot(Mu(1,1,1), Mu(3,1,1), 'g.', 'MarkerSize', 15);
    endTraj = plot(Mu(1,1,end), Mu(3,1,end), 'r.', 'MarkerSize', 15);
    xlabel("\xi [m]"); ylabel("\eta [m]");
    legend([startTraj, endTraj], ["Start of trajectory", "End of
trajectory"], 'Location', 'best')
end
```

$\mu(k)$ vs. time





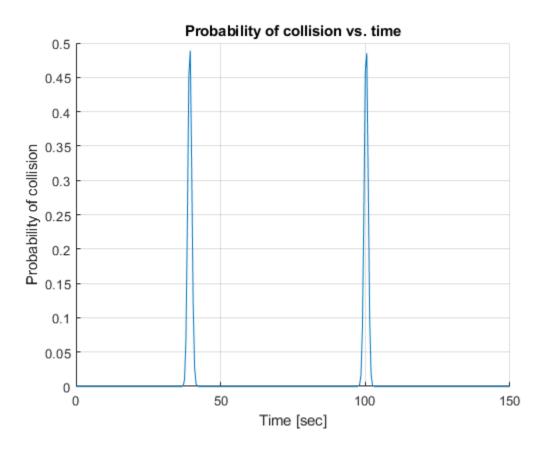


Problem 3

Problem params

```
dt = 0.5; % sec
t = 0:dt:150;
xiR = 100; % m
etaR = 100; % m
    % Aircraft a parameters
Omega a = 0.045; % rad/s
mu a0 = [0; 85*\cos(pi/4); 0; -85*\sin(pi/4)];
P = a0 = diag([10, 4, 10, 4]);
F a = F func(Omega a, dt);
    % Aircraft b parameters
Omega b = -0.045; % rad/s
mu b0 = [3200; 85*\cos(pi/4); 3200; -85*\sin(pi/4)];
P b0 = diag([11, 3.5, 11, 3.5]);
F b = F func(Omega b, dt);
    % Collision probability parameters
M = [
        1 0 0 0;
        0 0 1 0
    ];
```

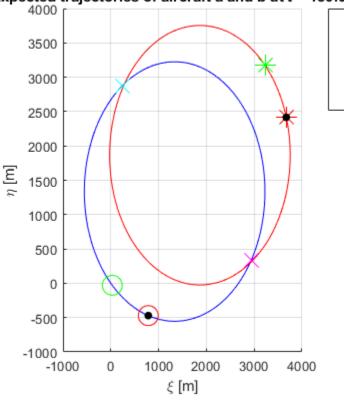
```
mu rc = @(k) M*((F a^k)*mu a0 - (F b^k)*mu b0);
P_rc = @(k) M*((F_a^k)*P_a0*(F_a^k)' + (F b^k)*P b0*(F b^k)')*M';
    % Simulate probability
p = zeros(length(t), 1);
for k = 1: length(t)
    kMath = k - 1;
    mu = mu rc(kMath);
    P = P rc(kMath);
    p(k) = mvncdf([-xiR; -etaR], [xiR; etaR], mu, P);
end
    % Simulate expected trajectories
mu a = zeros(size(F a,1), 1, length(t));
mu b = zeros(size(F b,1), 1, length(t));
for k = 1: length(t)
    kMath = k - 1;
    mu \ a(:,1,k) = (F \ a^k) * mu \ a0;
    mu b(:,1,k) = (F b^k)*mu b0;
end
figure
hold on; grid on;
title ("Probability of collision vs. time")
plot(t, p)
xlabel("Time [sec]"); ylabel("Probability of collision")
[colP, colIdx] = \max k(p, 8);
for k = 1:length(colIdx)
    fprintf("%.3f%% chance of collision at t = %.1f sec (k = %.0f)!! \n",
100*colP(k), dt*colIdx(k), colIdx(k))
end
48.905% chance of collision at t = 40.0 sec (k = 80)!!
48.530\% chance of collision at t = 101.0 sec (k = 202)!!
45.879\% chance of collision at t = 100.5 sec (k = 201)!!
45.228% chance of collision at t = 39.5 sec (k = 79)!!
31.283% chance of collision at t = 40.5 sec (k = 81)!!
29.756% chance of collision at t = 101.5 \text{ sec } (k = 203)!!
25.741% chance of collision at t = 100.0 sec (k = 200)!!
23.979% chance of collision at t = 39.0 \text{ sec } (k = 78)!!
```



Problem 3 Animation

```
figure
for k = 1:length(mu a)
    clf; hold on; grid on;
    titleText = sprintf("Expected trajectories of aircraft a and b at t =
%.1f sec", (k-1)*dt);
    title(titleText)
    plot(reshape(mu a(1,1,:), 1, []), reshape(mu a(3,1,:), 1, []), 'b-');
   plot(reshape(mu b(1,1,:), 1, []), reshape(mu b(3,1,:), 1, []), 'r-');
    startTraj_a = plot(mu_a(1,1,1), mu_a(3,1,1), 'go', 'MarkerSize', 15);
    endTraj a = plot(mu a(1,1,end), mu a(3,1,end), 'ro', 'MarkerSize', 15);
    startTraj b = plot(mu b(1,1,1), mu b(3,1,1), 'g*', 'MarkerSize', 15);
    endTraj_b = plot(mu_b(1,1,end), mu_b(3,1,end), 'r*', 'MarkerSize', 15);
    col 1 = plot(mu a(1,1,colIdx(1)), mu a(3,1,colIdx(1)), 'mx',
'Markersize', 15);
    col 2 = plot(mu a(1,1,colIdx(2)), mu a(3,1,colIdx(2)), 'cx',
'Markersize', 15);
    plot(reshape(mu a(1,1,k), 1, []), reshape(mu a(3,1,k), 1, []), 'k.',
'MarkerSize', 20);
    plot(reshape(mu b(1,1,k), 1, []), reshape(mu b(3,1,k), 1, []), 'k.',
'MarkerSize', 20);
```

expected trajectories of aircraft a and b at t = 150.0 sec



Start of aircraft a trajectory End of aircraft a trajectory Start of aircraft b trajectory End of aircraft b trajectory 48.905% chance of collision 48.530% chance of collision

Advanced Question

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