

# Motion Planning and State Estimation in Robotics

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# Overview

Link to Course Repo

[https://github.com/arunkumar-singh/Motion\\_Planning\\_Lecture\\_Codes](https://github.com/arunkumar-singh/Motion_Planning_Lecture_Codes)

# Global Trajectory Planning

- Till now we have considered only incremental trajectory planning. That is, we were only considered about planning a trajectory for say next 0.1s or less.
- Incremental trajectory planning is myopic and greedy. The overall trajectory quality is sub-optimal
- We now move to global trajectory planning. That is, we plan the trajectory taking into account all the costs and constraints for all time steps into the future
- We will do this by modeling trajectories as polynomials.

# Recall Triple Integrator System

If the input jerk  $j_x, j_y$  is constant, we get the following.

$$\ddot{x} = j_x, \ddot{y} = j_y \quad (1)$$

$$\ddot{x}(t) = \ddot{x}_0 + j_x(t - t_0), \ddot{y}(t) = \ddot{y}_0 + j_y(t - t_0) \quad (2)$$

$$\dot{x}(t) = \dot{x}_0 + \ddot{x}_0(t - t_0) + \frac{1}{2}j_x(t - t_0)^2, \dot{y}(t) = \dot{y}_0 + \ddot{y}_0(t - t_0) + \frac{1}{2}j_y(t - t_0)^2 \quad (3)$$

$$x(t) = x_0 + \dot{x}_0 t + \frac{1}{2}\ddot{x}_0(t - t_0)^2 + \frac{1}{6}j_x(t - t_0)^3 \quad (4)$$

$$y(t) = y_0 + \dot{y}_0 t + \frac{1}{2}\ddot{y}_0(t - t_0)^2 + \frac{1}{6}j_y(t - t_0)^3 \quad (5)$$

What if the input is not constant?

# Polynomial Trajectories

Let

$$\ddot{x}(t) = 6a_1 + 24a_2t + 60a_3t^2 + 120a_4t^3 + 210a_5t^4 \quad (6)$$

Integrating three times, we get the following, where  $x_0, \dot{x}_0, \ddot{x}_0$  are the initial position, velocity and acceleration of the robot.

$$\ddot{x}(t) = \ddot{x}_0 + 6a_1t + 12a_2t^2 + 20a_3t^3 + 30a_4t^4 + 42a_5t^5 \quad (7)$$

$$\dot{x}(t) = \dot{x}_0 + \ddot{x}_0t + 3a_1t^2 + 4a_2t^3 + 5a_3t^4 + 6a_4t^5 + 7a_5t^6 \quad (8)$$

$$x(t) = x_0 + \dot{x}_0t + \frac{1}{2}\ddot{x}_0t^2 + a_1t^3 + a_2t^4 + a_3t^5 + a_4t^6 + a_5t^7 \quad (9)$$

We can write similar expression for  $y$  as well

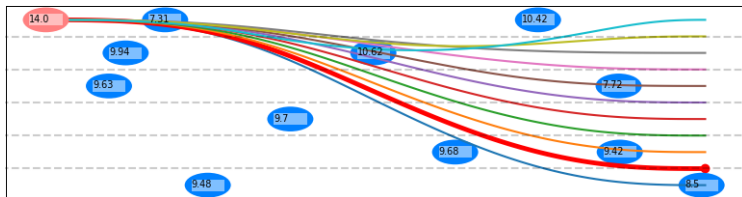
$$\ddot{y}(t) = \ddot{y}_0 + 6b_1t + 12b_2t^2 + 20b_3t^3 + 30b_4t^4 + 42b_5t^5 \quad (10)$$

$$\dot{y}(t) = \dot{y}_0 + \ddot{y}_0t + 3b_1t^2 + 4b_2t^3 + 5b_3t^4 + 6b_4t^5 + 7b_5t^6 \quad (11)$$

$$y(t) = y_0 + \dot{y}_0t + \frac{1}{2}\ddot{y}_0t^2 + b_1t^3 + b_2t^4 + b_3t^5 + b_4t^6 + b_5t^7 \quad (12)$$

# Computing the right $a$ 's and $b$ 's

- Different  $a$ 's and  $b$ 's lead to different trajectories.
- Global trajectory planning can be thought as the problem of computing the right  $a$ 's and  $b$ 's for your problem setting.



(a)

Figure: Each trajectory corresponds to a different set of  $a$ 's and  $b$ 's

# Polynomial Trajectories in Matrix Form

During numerical computations, we are mostly interested in knowing trajectory values at specific time instants like  $t_0, t_1, t_2 \dots t_f$ .

$$x(t_0) = x_0 \quad (13)$$

$$x(t_1) = x_0 + \dot{x}_0 t_1 + \frac{1}{2} \ddot{x}_0 t_1^2 + a_1 t_1^3 + a_2 t_1^4 + a_3 t_1^5 \quad (14)$$

$$x(t_2) = x_0 + \dot{x}_0 t_2 + \frac{1}{2} \ddot{x}_0 t_2^2 + a_1 t_2^3 + a_2 t_2^4 + a_3 t_2^5 \quad (15)$$

$$\dots\dots\dots \quad (16)$$

$$x(t_f) = x_0 + \dot{x}_0 t_f + \frac{1}{2} \ddot{x}_0 t_f^2 + a_1 t_f^3 + a_2 t_f^4 + a_3 t_f^5 \quad (17)$$



# Polynomial Trajectories in Matrix Form

In matrix form, we have

$$\mathbf{x}(t) = \begin{bmatrix} x(t_1) \\ x(t_2) \\ x(t_3) \\ \vdots \\ x(t_f) \end{bmatrix} = \mathbf{A}_x \tilde{\mathbf{c}}_x + \mathbf{P}_x \mathbf{c}_x, \quad (18)$$

where,

$$\mathbf{A}_x = \begin{bmatrix} 1.0 & t_1 & 0.5t_1^2 \\ 1.0 & t_2 & 0.5t_2^2 \\ 1.0 & t_3 & 0.5t_3^2 \\ \dots & \dots & \dots \\ 1.0 & t_f & 0.5t_f^2 \end{bmatrix}, \tilde{\mathbf{c}}_x = \begin{bmatrix} x_0 \\ \dot{x}_0 \\ \ddot{x}_0 \end{bmatrix} \quad (19)$$

$$\mathbf{P}_x = \begin{bmatrix} t_1^3 & t_1^4 & t_1^5 \\ t_2^3 & t_2^4 & t_2^5 \\ t_3^3 & t_3^4 & t_3^5 \\ \dots & \dots & \dots \\ t_f^3 & t_f^4 & t_f^5 \end{bmatrix}, \mathbf{c}_x = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} \quad (20)$$

# Polynomial Trajectories in Matrix Form

Similarly, we get

$$\dot{x}(t) = \begin{bmatrix} \dot{x}(t_1) \\ \dot{x}(t_2) \\ \dot{x}(t_3) \\ \vdots \\ \dot{x}(t_f) \end{bmatrix} = \dot{\mathbf{A}}_x \tilde{\mathbf{c}}_x + \dot{\mathbf{P}}_x \mathbf{c}_x, \quad (21)$$

where,

$$\dot{\mathbf{A}}_x = \begin{bmatrix} 0.0 & 1.0 & t_1 \\ 0.0 & 1.0 & t_2 \\ 0.0 & 1.0 & t_3 \\ \dots\dots\dots & & \\ 0.0 & 1.0 & t_f \end{bmatrix}, \tilde{\mathbf{c}}_x = \begin{bmatrix} x_0 \\ \dot{x}_0 \\ \ddot{x}_0 \end{bmatrix} \quad (22)$$

$$\dot{\mathbf{P}}_x = \begin{bmatrix} 3t_1^2 & 4t_1^3 & 5t_1^4 \\ 3t_2^2 & 4t_2^3 & 5t_2^4 \\ 3t_f^2 & 4t_f^3 & 5t_f^4 \\ \dots\dots\dots & & \end{bmatrix}, \mathbf{c}_x = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} \quad (23)$$

# Polynomial Trajectories in Matrix Form

Similarly, we get

$$\ddot{\mathbf{x}}(t) = \begin{bmatrix} \ddot{x}(t_1) \\ \ddot{x}(t_2) \\ \ddot{x}(t_3) \\ \vdots \\ \ddot{x}(t_f) \end{bmatrix} = \ddot{\mathbf{A}}_x \tilde{\mathbf{c}}_x + \ddot{\mathbf{P}}_x \mathbf{c}_x, \quad (24)$$

where,

$$\dot{\mathbf{A}}_x = \begin{bmatrix} 0.0 & 0.0 & 1.0 \\ 0.0 & 0.0 & 1.0 \\ 0.0 & 0.0 & 1.0 \\ \dots & \dots & \dots \\ 0.0 & 0.0 & 1.0 \end{bmatrix}, \tilde{\mathbf{c}}_x = \begin{bmatrix} x_0 \\ \dot{x}_0 \\ \ddot{x}_0 \end{bmatrix} \quad (25)$$

$$\ddot{\mathbf{P}}_x = \begin{bmatrix} 6t_1 & 12t_1^2 & 20t_1^4 \\ 6t_2 & 12t_2^2 & 20t_2^4 \\ 6t_3 & 12t_3^2 & 20t_3^4 \\ \dots & \dots & \dots \\ 6t_f & 12t_f^2 & 20t_f^4 \end{bmatrix}, \mathbf{c}_x = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} \quad (26)$$

# Point to Point Trajectory in Matrix Form

$$\overbrace{\begin{bmatrix} x(t_f) \\ \dot{x}(t_f) \\ \ddot{x}(t_f) \end{bmatrix}}^{\mathbf{s}_{end}} = \overbrace{\begin{bmatrix} {}^n\mathbf{A}_x \\ {}^n\dot{\mathbf{A}}_x \\ {}^n\ddot{\mathbf{A}}_x \end{bmatrix}}^{\mathbf{G}_{end}} \tilde{\mathbf{c}}_x + \overbrace{\begin{bmatrix} {}^n\mathbf{P}_x \\ {}^n\dot{\mathbf{P}}_x \\ {}^n\ddot{\mathbf{P}}_x \end{bmatrix}}^{\mathbf{H}_{end}} \mathbf{c}_x \quad (27)$$

Solution is given by

$$\mathbf{c}_x = \mathbf{H}_{end}^{-1}(\mathbf{s}_{end} - \mathbf{G}_{end}\tilde{\mathbf{c}}_x) \quad (28)$$

# Solution for intermediate way-point trajectory

We need to append the rows corresponding to intermediate points. Suppose, the intermediate points happen at time  $t_i, t_j$ . So, we need to extract row  $i$  and  $j$  from matrix  $\mathbf{A}_x$  and  $\mathbf{P}_x$ .

$$\overbrace{\begin{bmatrix} \mathbf{s}_{mid} \\ \mathbf{s}_{end} \end{bmatrix}}^{\mathbf{s}} = \overbrace{\begin{bmatrix} \mathbf{G}_{mid} \\ \mathbf{G}_{end} \end{bmatrix}}^{\mathbf{G}} \tilde{\mathbf{c}}_x + \overbrace{\begin{bmatrix} \mathbf{H}_{mid} \\ \mathbf{H}_{end} \end{bmatrix}}^{\mathbf{H}} \mathbf{c}_x \quad (29)$$

$$\mathbf{G}_{mid} = \begin{bmatrix} {}^i\mathbf{A}_x \\ {}^j\mathbf{A}_x \end{bmatrix}, \mathbf{H}_{mid} = \begin{bmatrix} {}^i\mathbf{P}_x \\ {}^j\mathbf{P}_x \end{bmatrix}, \mathbf{s}_{mid} = \begin{bmatrix} x(t_1) \\ x(t_2) \end{bmatrix} \quad (30)$$

Solution is given by

$$\mathbf{c}_x = \mathbf{H}^{-1}(\mathbf{s} - \mathbf{G}\tilde{\mathbf{c}}_x) \quad (31)$$

# Introducing Optimality

- We want the robots to behave in a particular way and not just go from point A to point B
- The most intuitive way of describing robot behavior is in terms of cost functions. For example, move with a particular reference velocity as much as possible.
- Most trajectory planning problems are framed as optimization problems

# Computing minimum of functions

$$\min f(s) = s^2 - 6s + 4 \quad (32)$$

To solve this minimization, we take the derivative with respect to  $x$  and equate it to zero

$$2s - 6 = 0 \quad (33)$$

## Multi variable function

$$\min f(s_1, s_2) = 2s_1^2 + 2s_1s_2 + 2s_2^2 - 6s_1 \quad (34)$$

We compute partial derivatives and equate them to zero

$$\nabla f_{s_1} = 4s_1 + 2s_2 - 6 = 0 \quad (35)$$

$$\nabla f_{s_2} = 2s_1 + 4s_2 = 0 \quad (36)$$

$$(37)$$

# Multi-variable quadratic function in Matrix form

$$\begin{aligned} f(s_1, s_2) &= 2s_1^2 + 2s_1s_2 + 2s_2^2 - 6s_1 \\ \Rightarrow f(s_1, s_2) &= \frac{1}{2} \begin{bmatrix} s_1 \\ s_2 \end{bmatrix}^T \overbrace{\begin{bmatrix} 4 & 2 \\ 2 & 4 \end{bmatrix}}^{\mathbf{Q}} \overbrace{\begin{bmatrix} s_1 \\ s_2 \end{bmatrix}}^{\mathbf{s}} + \underbrace{\begin{bmatrix} -6 \\ 0 \end{bmatrix}}_{\mathbf{q}}^T \begin{bmatrix} s_1 \\ s_2 \end{bmatrix} \\ f(s_1, s_2) &= \frac{1}{2} \mathbf{s}^T \mathbf{Q} \mathbf{s} + \mathbf{q}^T \mathbf{s} \end{aligned} \quad (38)$$

The derivative (or gradient) in matrix form is given by

$$\nabla f = \mathbf{Q} \mathbf{s} + \mathbf{q} = 0 \Rightarrow \mathbf{s} = -\mathbf{Q}^{-1} \mathbf{q} \quad (39)$$



# Multiple Quadratic Costs

$$\begin{aligned}\frac{1}{2}\mathbf{s}^T\mathbf{Q}_1\mathbf{s} + \mathbf{q}_1^T\mathbf{s} + \frac{1}{2}\mathbf{s}^T\mathbf{Q}_2\mathbf{s} + \mathbf{q}_2^T\mathbf{s} \\ = \frac{1}{2}\mathbf{s}^T\mathbf{Q}\mathbf{s} + \mathbf{q}^T\mathbf{s} \\ \mathbf{Q} = \mathbf{Q}_1 + \mathbf{Q}_2, \mathbf{q} = \mathbf{q}_1 + \mathbf{q}_2\end{aligned}\tag{40}$$

The derivative (or gradient) in matrix form is given by

$$\mathbf{Q}\mathbf{s} + \mathbf{q} = 0 \Rightarrow \mathbf{s} = -\mathbf{Q}^{-1}\mathbf{q}\tag{41}$$

# Least Squares Cost

Consider the following cost function where  $a_{ij}, d_i$  are given constants.

$$\min f(s_1, s_2) = \frac{1}{2}((a_{11}s_1 + a_{12}s_2 - d_1)^2 + (a_{21}s_1 + a_{22}s_2 - d_2)^2 + (a_{31}s_1 + a_{32}s_2 - d_3)^2) \quad (42)$$

$$f(s_1, s_2) = \frac{1}{2} \left\| \overbrace{\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ a_{31} & a_{32} \end{bmatrix}}^{\mathbf{A}} \begin{bmatrix} s_1 \\ s_2 \end{bmatrix} - \overbrace{\begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}}^{\mathbf{b}} \right\|_2^2$$
$$f(s_1, s_2) = \mathbf{s}^T \mathbf{Q} \mathbf{s} + \mathbf{q}^T \mathbf{s}$$
$$\mathbf{Q} = \mathbf{A}^T \mathbf{A}, \mathbf{q} = -\mathbf{A}^T \mathbf{b} \quad (43)$$

Again, solution is given by

$$\mathbf{Q} \mathbf{s} + \mathbf{q} = 0 \Rightarrow \mathbf{s} = -\mathbf{Q}^{-1} \mathbf{q} \quad (44)$$

# Constructing Cost Functions

Suppose, you want to choose  $s_1, s_2$  such that their sum is as close as possible to 1 and  $s_2$  is as close as possible to 0.5

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$$f(s_1, s_2) = (s_1 + s_2 - 1)^2 + (s_2 - 0.5)^2 \quad (45)$$

# Constructing Cost Functions

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$$f(s_1, s_2) = (s_1 + s_2 - 1)^2 + (s_2)^2 \quad (46)$$