

Robust Optimization of a Car

Annkathrin Krämmer, Sabina Przioda, Christian Kreipl,
Johannes Milz

Technische Universität München

May 27, 2015

Contents

- 1 Motivation
- 2 Model of Car
- 3 Optimal Control Problem
- 4 Discretization
- 5 Robust Optimization Problem
- 6 Visualization

2015-05-26

Robust Optimization of a Car

└ Contents

- Our work is divided into 4 parts
 - Model of a Car
 - Mathematical problem formulation
 - Implementation
 - Visualization

- 1 Motivation
- 2 Model of Car
- 3 Optimal Control Problem
- 4 Discretization
- 5 Robust Optimization Problem
- 6 Visualization

Motivation

- steering a car
- minimize fuel consumption
- constraints
 - dynamics
 - avoid crashes

Problem

Dynamics change considerably, e.g., for different weather.

→ Robust Optimization

2015-05-26

Robust Optimization of a Car

└ Motivation

└ Motivation

- Our goal is to steer a car such that the fuel consumption is minimal
- Constraints: Avoid Crashes
 - our car is not allowed to leave the road
 - hit other cars or construction sites
- Dynamics of the car
 - motion of the car
 - slipping behavior
 - acceleration behavior
- Problem: Changing weather has a major impact on the slipping behavior
 - we cannot drive fast on icy roads
 - Rain causes aquaplaning
- Way out: Robust Optimization
 - This Optimization method takes changing parameters such as

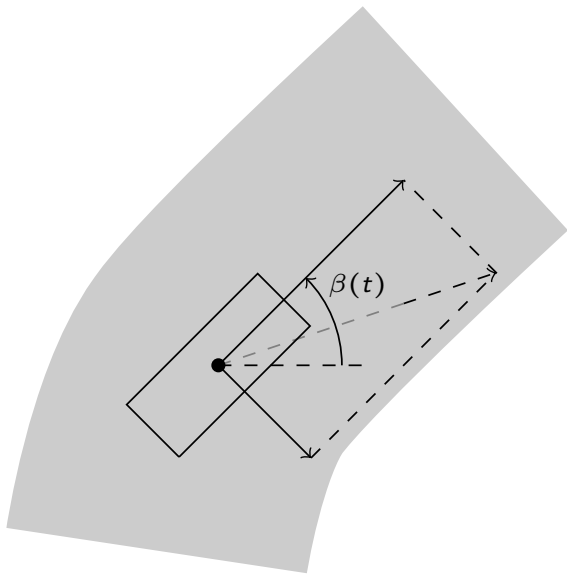
- steering a car
- minimize fuel consumption
- constraints
 - dynamics
 - avoid crashes

Problem

Dynamics change considerably, e.g., for different weather.

→ Robust Optimization

Model of Car



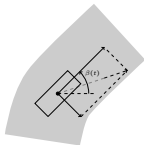
2015-05-26

Robust Optimization of a Car

└ Model of Car

└ Model of Car

Model of Car



- Our car is described as a pointmass, for simplicity
- Road is visualized in gray
- Car as a rectangle
- steering angle is denoted by $\beta(t)$
 - We applied Newton's mechanic
 - The motion/ direction of motion is described with
 - The steering angle $\beta(t)$
 - The acceleration force pushing the car forward
 - The central forces
 - If the speed of the car is too high, it slides and may leave the road.

Dynamical System

2015-05-26

Robust Optimization of a Car

└ Model of Car

└ Dynamical System

$$\dot{x}(t) = G(x(t), u(t), p) \quad x(0) = x_0,$$

where

$x \in C^1([0, t_f], \mathbb{R}^n)$ is the state variable,

$u \in C^1([0, t_f], \mathbb{R}^m)$ is the control variable,

$p \in \mathbb{R}^{n_p}$ is the uncertain parameter vector.

where

$x \in C^1([0, t_f], \mathbb{R}^n)$ is the state variable,
 $u \in C^1([0, t_f], \mathbb{R}^m)$ is the control variable,
 $p \in \mathbb{R}^{n_p}$ is the uncertain parameter vector.

- Motion of the car is described as a dynamical system, i.e., with a ODE and an initial value
- t_f is the final time of our ride
- our states: path, velocity, steering angle
- control: brake, motor torque (gas pedal), steering angle velocity
- parameter: weather, rolling friction coefficients, uncertain sea level due to wrong NAVI data

Optimal Control Problem

$$\begin{aligned} & \min_{x(\cdot) \in \mathbb{R}^{n_x}, u(\cdot) \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t. } & \dot{x}(t) = G(x(t), u(t), p) \quad \forall t \in [0, t_f], \\ & x(0) = x_0, \\ & f_i(x(t), u(t)) \leq 0 \quad \text{for } \forall t \in [0, t_f], \quad i = 1, \dots, n_f \end{aligned}$$

2015-05-26

Robust Optimization of a Car

└ Optimal Control Problem

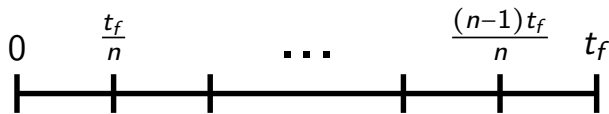
└ Optimal Control Problem

Optimal Control Problem

$$\begin{aligned} & \min_{x(\cdot) \in \mathbb{R}^{n_x}, u(\cdot) \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t. } & \dot{x}(t) = G(x(t), u(t), p) \quad \forall t \in [0, t_f], \\ & x(0) = x_0, \\ & f_i(x(t), u(t)) \leq 0 \quad \text{for } \forall t \in [0, t_f], \quad i = 1, \dots, n_f \end{aligned}$$

Discretization

- infinite dimensional optimization problem
→ approximate the optimal control problem



2015-05-26

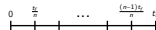
Robust Optimization of a Car

└ Discretization

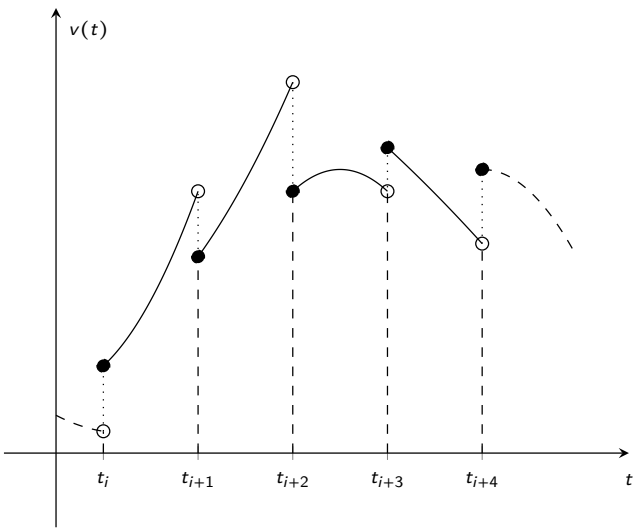
└ Discretization

Discretization

- infinite dimensional optimization problem
→ approximate the optimal control problem



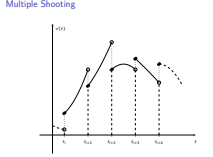
Multiple Shooting



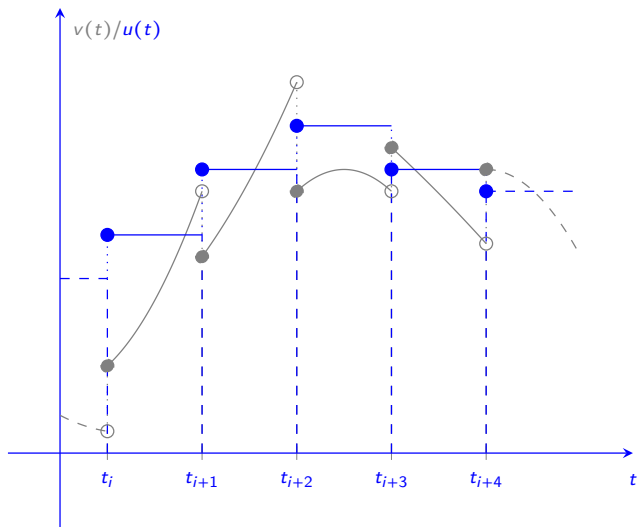
2015-05-26

Robust Optimization of a Car

- └ Discretization
- └ Multiple Shooting



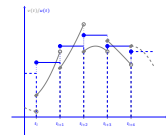
Multiple Shooting



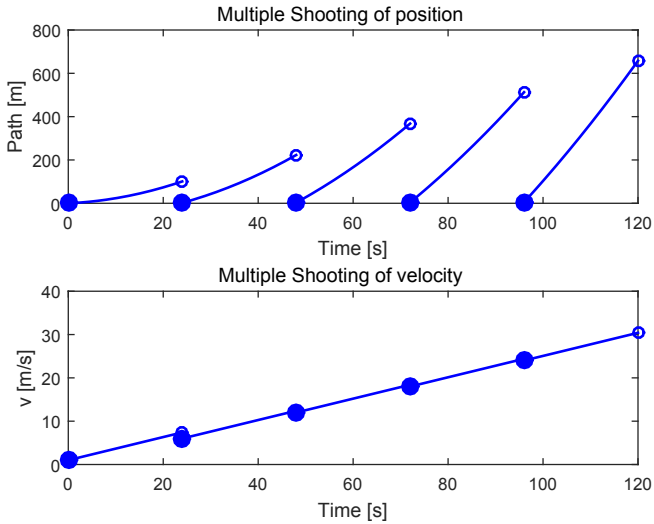
2015-05-26

Robust Optimization of a Car
└ Discretization
└ Multiple Shooting

Multiple Shooting



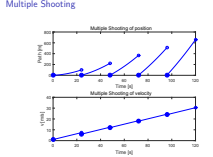
Multiple Shooting



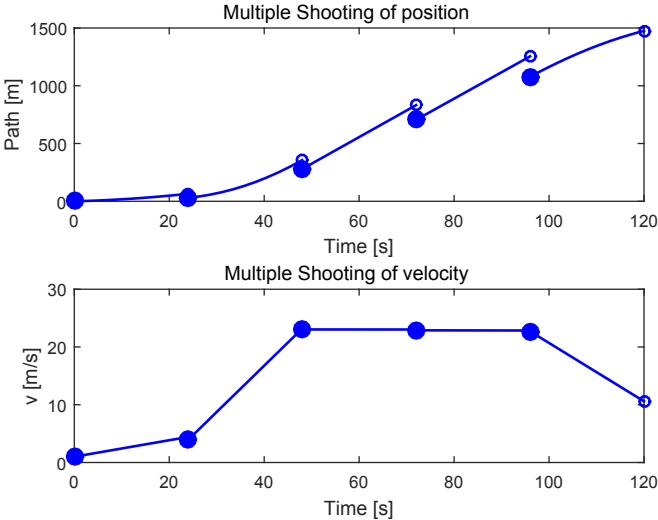
2015-05-26

Robust Optimization of a Car

- Discretization
- Multiple Shooting



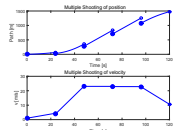
Multiple Shooting



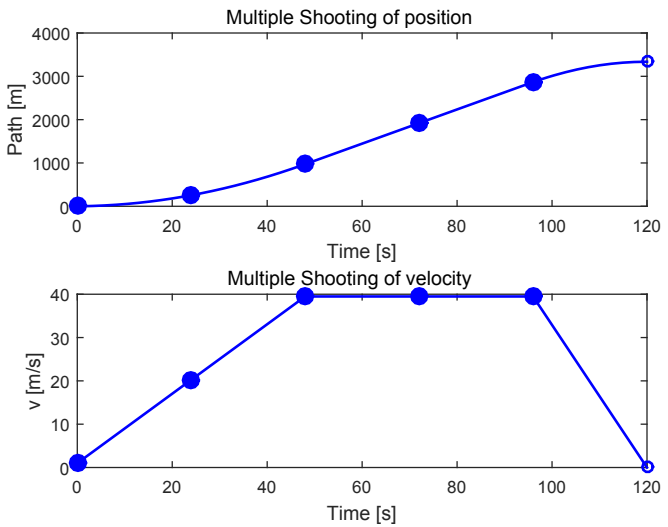
2015-05-26

Robust Optimization of a Car
└ Discretization
└ Multiple Shooting

Multiple Shooting



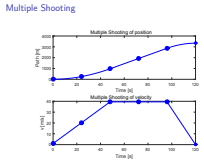
Multiple Shooting



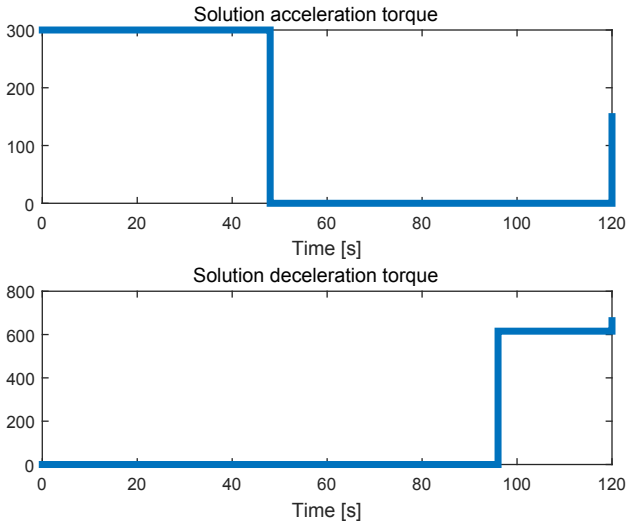
2015-05-26

Robust Optimization of a Car

- Discretization
- Multiple Shooting



Multiple Shooting



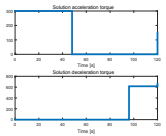
2015-05-26

Robust Optimization of a Car

└ Discretization

└ Multiple Shooting

Multiple Shooting



Problem Formulation

Discrete Optimization Problem

$$\begin{aligned} & \min_{x \in \mathbb{R}^{n_x}, u \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t.} \quad & f_i(x, u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g_j(x, u, p) = 0 \quad \text{for } j = 1, \dots, n_g, \end{aligned}$$

where $p \in \mathbb{R}^{n_p}$ is an uncertain parameter vector

2015-05-26

Robust Optimization of a Car
└ Robust Optimization Problem

└ Problem Formulation

Problem Formulation

Discrete Optimization Problem

$$\begin{aligned} & \min_{x \in \mathbb{R}^{n_x}, u \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t.} \quad & f_i(x, u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g_j(x, u, p) = 0 \quad \text{for } j = 1, \dots, n_g, \end{aligned}$$

where $p \in \mathbb{R}^{n_p}$ is an uncertain parameter vector

Problem Formulation

Discrete Optimization Problem

$$\begin{aligned} & \min_{x \in \mathbb{R}^{n_x}, u \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t.} \quad & f_i(x, u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g_j(x, u, p) = 0 \quad \text{for } j = 1, \dots, n_g, \end{aligned}$$

where $p \in \mathbb{P}_{\text{box}} = \{p \in \mathbb{R}^{n_p} \mid p_{\text{lower}} \leq p \leq p_{\text{upper}}\}$

2015-05-26

Robust Optimization of a Car
└ Robust Optimization Problem

└ Problem Formulation

Problem Formulation

Discrete Optimization Problem

$$\begin{aligned} & \min_{x \in \mathbb{R}^{n_x}, u \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t.} \quad & f_i(x, u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g_j(x, u, p) = 0 \quad \text{for } j = 1, \dots, n_g, \end{aligned}$$

where $p \in \mathbb{P}_{\text{box}} = \{p \in \mathbb{R}^{n_p} \mid p_{\text{lower}} \leq p \leq p_{\text{upper}}\}$

Problem Formulation

Discrete Optimization Problem

$$\begin{aligned} & \min_{x \in \mathbb{R}^{n_x}, u \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t.} \quad & f_i(x, u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g_j(x, u, p) = 0 \quad \text{for } j = 1, \dots, n_g, \end{aligned}$$

where $p \in \mathbb{P}_{\text{box}} = \{p \in \mathbb{R}^{n_p} \mid p_{\text{lower}} \leq p \leq p_{\text{upper}}\}$

$$\begin{aligned} \rightsquigarrow \Phi_i(u) := & \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) \quad \text{for } i = 0, \dots, n_f \\ \text{s.t.} \quad & g(x, u, p) = 0 \\ & p \in \mathbb{P}_{\text{box}} \end{aligned}$$

2015-05-26

Robust Optimization of a Car
└ Robust Optimization Problem

└ Problem Formulation

Problem Formulation

Discrete Optimization Problem

$$\begin{aligned} & \min_{x \in \mathbb{R}^{n_x}, u \in \mathbb{R}^{n_u}} f_0(x, u) \\ \text{s.t.} \quad & f_i(x, u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g_j(x, u, p) = 0 \quad \text{for } j = 1, \dots, n_g, \end{aligned}$$

where $p \in \mathbb{P}_{\text{box}} = \{p \in \mathbb{R}^{n_p} \mid p_{\text{lower}} \leq p \leq p_{\text{upper}}\}$

$$\rightsquigarrow \Phi_i(u) := \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{P}_{\text{box}}} f_i(x, u) \quad \text{for } i = 0, \dots, n_f$$

$$\text{s.t.} \quad g(x, u, p) = 0$$

$$p \in \mathbb{P}_{\text{box}}$$

Worst Case Formulation

$$\begin{aligned}\Phi_i(u) &:= \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) && \text{for } i = 0, \dots, n_f \\ \text{s.t.} \quad & g(x, u, p) = 0 \\ & p \in \mathbb{P}_{\text{box}}\end{aligned}$$

Robust Counterpart

$$\begin{aligned}\text{s.t.} \quad & \min_{u \in \mathbb{R}^{n_u}} \Phi_0(u) \\ & \Phi_i(u) \leq 0 && \text{for } i = 1, \dots, n_f.\end{aligned}$$

→ bilevel structure!

2015-05-26

Robust Optimization of a Car

- Robust Optimization Problem
- Worst Case Formulation

Worst Case Formulation

$$\begin{aligned}\Phi_i(u) &:= \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) && \text{for } i = 0, \dots, n_f \\ \text{s.t.} \quad & g(x, u, p) = 0 \\ & p \in \mathbb{P}_{\text{box}}\end{aligned}$$

Robust Counterpart

$$\begin{aligned}\text{s.t.} \quad & \min_{u \in \mathbb{R}^{n_u}} \Phi_0(u) \\ & \Phi_i(u) \leq 0 && \text{for } i = 1, \dots, n_f.\end{aligned}$$

→ bilevel structure!

Worst Case Formulation

$$\begin{aligned}\Phi_i(u) &:= \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) && \text{for every } i = 0, \dots, n_f \\ \text{s.t.} \quad &g(x, u, p) = 0 \\ &p \in \mathbb{P}_{\text{box}}\end{aligned}$$

Robust Counterpart

$$\begin{aligned}\min_{u \in \mathbb{R}^{n_u}} \quad &\Phi_0(u) \\ \text{s.t.} \quad &\Phi_i(u) \leq 0 && \text{for } i = 1, \dots, n_f.\end{aligned}$$

→ bilevel structure!

2015-05-26

Robust Optimization of a Car

- Robust Optimization Problem
 - Worst Case Formulation

Worst Case Formulation

$$\begin{aligned}\Phi_i(u) &:= \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) && \text{for every } i = 0, \dots, n_f \\ \text{s.t.} \quad &g(x, u, p) = 0 \\ &p \in \mathbb{P}_{\text{box}}\end{aligned}$$

Robust Counterpart

$$\begin{aligned}\min_{u \in \mathbb{R}^{n_u}} \quad &\Phi_0(u) \\ \text{s.t.} \quad &\Phi_i(u) \leq 0 && \text{for } i = 1, \dots, n_f.\end{aligned}$$

→ bilevel structure!

Worst Case Formulation

$$\begin{aligned}\Phi_i(u) &:= \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) && \text{for every } i = 0, \dots, n_f \\ \text{s.t.} \quad &g(x, u, p) = 0 \\ &p \in \mathbb{P}_{\text{box}}\end{aligned}$$

Robust Counterpart

$$\begin{aligned}\text{s.t.} \quad &\min_{u \in \mathbb{R}^{n_u}} \tilde{\Phi}_0(u) \\ &\tilde{\Phi}_i(u) \leq 0 && \text{for } i = 1, \dots, n_f.\end{aligned}$$

→ bilevel structure!

2015-05-26

Robust Optimization of a Car

- Robust Optimization Problem
 - Worst Case Formulation

Worst Case Formulation

$$\begin{aligned}\Phi_i(u) &:= \max_{x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}} f_i(x, u) && \text{for every } i = 0, \dots, n_f \\ \text{s.t.} \quad &g(x, u, p) = 0 \\ &p \in \mathbb{P}_{\text{box}}\end{aligned}$$

Robust Counterpart

$$\begin{aligned}\text{s.t.} \quad &\min_{u \in \mathbb{R}^{n_u}} \tilde{\Phi}_0(u) \\ &\tilde{\Phi}_i(u) \leq 0 && \text{for } i = 1, \dots, n_f.\end{aligned}$$

→ bilevel structure!

Approximation Technique

Linearization

at a point (\bar{x}, u, \bar{p}) with $\bar{p} = \frac{p_{lower} + p_{upper}}{2}$ and $g(\bar{x}, u, \bar{p}) = 0$:

$$\begin{aligned} \tilde{\Phi}_i(u) := & \max_{(x-\bar{x}) \in \mathbb{R}^{n_x}, (p-\bar{p}) \in \mathbb{R}^{n_p}} f_i(\bar{x}, u) + \frac{\partial f_i}{\partial x}(\bar{x}, u)(x - \bar{x}) \\ \text{s.t.} \quad & \frac{\partial g}{\partial x}(\bar{x}, u, \bar{p})(x - \bar{x}) + \frac{\partial g}{\partial p}(\bar{x}, u, \bar{p})(p - \bar{p}) = 0 \\ & p \in \mathbb{P}_{\text{box}} \end{aligned}$$

2015-05-26

Robust Optimization of a Car

- Robust Optimization Problem

└ Approximation Technique

Approximation Technique

Linearization

at a point $(\bar{x}, \bar{u}, \bar{p})$ with $\bar{p} = \frac{p_{\max} + p_{\min}}{2}$ and $g(\bar{x}, \bar{u}, \bar{p}) = 0$:

$$\begin{aligned} \tilde{\Phi}_1(u) &:= \max_{(x-\bar{x}) \in \mathbb{R}^n, (p-\bar{p}) \in \mathbb{R}^{n_p}} f_1(\bar{x}, u) + \frac{\partial f_1}{\partial x}(\bar{x}, u)(x - \bar{x}) \\ \text{s.t. } \quad & \frac{\partial g}{\partial x}(\bar{x}, u, \bar{p})(x - \bar{x}) + \frac{\partial g}{\partial p}(\bar{x}, u, \bar{p})(p - \bar{p}) = 0 \\ & p \in \mathbb{P}_{\text{box}} \end{aligned}$$

Approximation Technique

Linearization

at a point (\bar{x}, u, \bar{p}) with $\bar{p} = \frac{p_{lower} + p_{upper}}{2}$ and $g(\bar{x}, u, \bar{p}) = 0$:

$$\begin{aligned} \tilde{\Phi}_i(u) := & \max_{(x-\bar{x}) \in \mathbb{R}^{n_x}, (p-\bar{p}) \in \mathbb{R}^{n_p}} f_i(\bar{x}, u) + \frac{\partial f_i}{\partial x}(\bar{x}, u)(x - \bar{x}) \\ \text{s.t.} \quad & \frac{\partial g}{\partial x}(\bar{x}, u, \bar{p})(x - \bar{x}) + \frac{\partial g}{\partial p}(\bar{x}, u, \bar{p})(p - \bar{p}) = 0 \\ & p \in \mathbb{P}_{box} \end{aligned}$$

With a unique optimal solution $\tilde{\Phi}_i(u)$:

Standard Optimization Problem

$$\begin{aligned} \min_{u \in \mathbb{R}^{n_u}, \bar{x} \in \mathbb{R}^{n_x}} \quad & \tilde{\Phi}_0(u) \\ \text{s.t.} \quad & \tilde{\Phi}_i(u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g(\bar{x}, u, \bar{p}) = 0 \end{aligned}$$

2015-05-26

Robust Optimization of a Car

└ Robust Optimization Problem

└ Approximation Technique

Approximation Technique

Linearization

at a point (\bar{x}, u, \bar{p}) with $\bar{p} = \frac{p_{lower} + p_{upper}}{2}$ and $g(\bar{x}, u, \bar{p}) = 0$:

$$\begin{aligned} \tilde{\Phi}_i(u) := & \max_{(x-\bar{x}) \in \mathbb{R}^{n_x}, (p-\bar{p}) \in \mathbb{R}^{n_p}} f_i(\bar{x}, u) + \frac{\partial f_i}{\partial x}(\bar{x}, u)(x - \bar{x}) \\ \text{s.t.} \quad & \frac{\partial g}{\partial x}(\bar{x}, u, \bar{p})(x - \bar{x}) + \frac{\partial g}{\partial p}(\bar{x}, u, \bar{p})(p - \bar{p}) = 0 \\ & p \in \mathbb{P}_{box} \end{aligned}$$

With a unique optimal solution $\tilde{\Phi}_i(u)$:

Standard Optimization Problem

$$\begin{aligned} \min_{u \in \mathbb{R}^{n_u}, \bar{x} \in \mathbb{R}^{n_x}} \quad & \tilde{\Phi}_0(u) \\ \text{s.t.} \quad & \tilde{\Phi}_i(u) \leq 0 \quad \text{for } i = 1, \dots, n_f \\ & g(\bar{x}, u, \bar{p}) = 0 \end{aligned}$$

What do we want?

2015-05-26

Robust Optimization of a Car

└ Visualization

└ Visualization

Visualization

What do we want?

- graphs contain much information
- videos catch people where they are
- Graphs are graphs, nothing to do here
- Grass tiles
- Make car shiny, windows glassy
- Curves are nice to see
- this is just an arbitrary acceleration
- This 10 seconds clip allready rendered 30 min
- min 18FPS needed

- sell our results to you
- nice graphs
- rendered video

Visualization

└ Visualization

- graphs contain much information
- videos catch people where they are
- Graphs are graphs, nothing to do here
- Grass tiles
- Make car shiny, windows glassy
- Curves are nice to see
- this is just an arbitrary acceleration
- This 10 seconds clip already rendered 30 min
- min 18FPS needed

- sell our results to you
- nice graphs
- rendered video

Visualization

What can we improve?

2015-05-26

Robust Optimization of a Car

Visualization

└ Visualization

Visualization

What can we improve?

- graphs contain much information
- videos catch people where they are
- Graphs are graphs, nothing to do here
- Grass tiles
- Make car shiny, windows glassy
- Curves are nice to see
- this is just an arbitrary acceleration
- This 10 seconds clip already rendered 30 min
- min 18FPS needed

- textures
- nonlinear street design
- fit acceleration to optimization results
- fit resolution to output device
- follow the car with the camera

Robust Optimization of a Car

- └ Visualization

- └ Visualization

- graphs contain much information
- videos catch people where they are
- Graphs are graphs, nothing to do here
- Grass tiles
- Make car shiny, windows glassy
- Curves are nice to see
- this is just an arbitrary acceleration
- This 10 seconds clip allready rendered 30 min
- min 18FPS needed

- textures
- nonlinear street design
- fit acceleration to optimization results
- fit resolution to output device
- follow the car with the camera

References I



Ben-Tal, A., El Ghaoui, L., and Nemirovski, A. (2009).
Robust Optimization.

Princeton University Press.



Diehl, M., Bock, H. G., Diedam, H., and Wieber, P.-B. (2005).

Fast direct multiple shooting algorithms for optimal robot control.

Fast Motions in Biomechanics and Robotics.



Diehl, M., Bock, H. G., and Kostina, E. (2006).

An approximation technique for robust nonlinear optimization.

Math. Program., Ser. B 107, pages 213–230.



Gerdts, M. (WiSe 2009/2010).

Optimale Steuerung.

Universität Würzburg.

2015-05-26

Robust Optimization of a Car

└ Visualization

└ References

References I

- Ben-Tal, A., El Ghaoui, L., and Nemirovski, A. (2009).
Robust Optimization.
Princeton University Press.
- Diehl, M., Bock, H. G., Diedam, H., and Wieber, P.-B. (2005).
Fast direct multiple shooting algorithms for optimal robot control.
Fast Motions in Biomechanics and Robotics.
- Diehl, M., Bock, H. G., and Kostina, E. (2006).
An approximation technique for robust nonlinear optimization.
Math. Program., Ser. B 107, pages 213–230.
- Gerdts, M. (WiSe 2009/2010).
Optimale Steuerung.
Universität Würzburg.

References II



Mitschke, M. and Wallentowitz, H. (2014).
Dynamik der Kraftfahrzeuge.
Springer.



Tipler, P. A. and Mosca, G. (2015).
Physik für Wissenschaftler und Ingenieure.
SpringerSpektrum.

2015-05-26

Robust Optimization of a Car

Visualization

References