

# 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

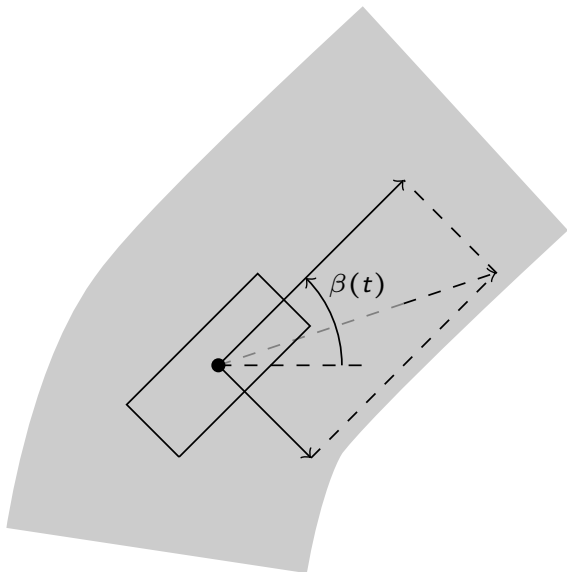
- steering a car
- minimize fuel consumption
- constraints
  - dynamics
  - avoid crashes

### Problem

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

#### → Robust Optimization

# Model of Car



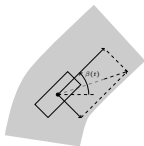
2015-05-26

## 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

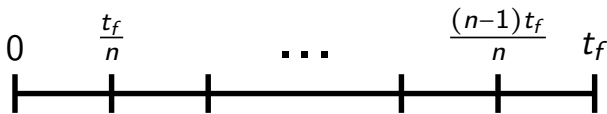
└ Optimal Control Problem

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

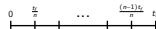
## Robust Optimization of a Car

└ Discretization

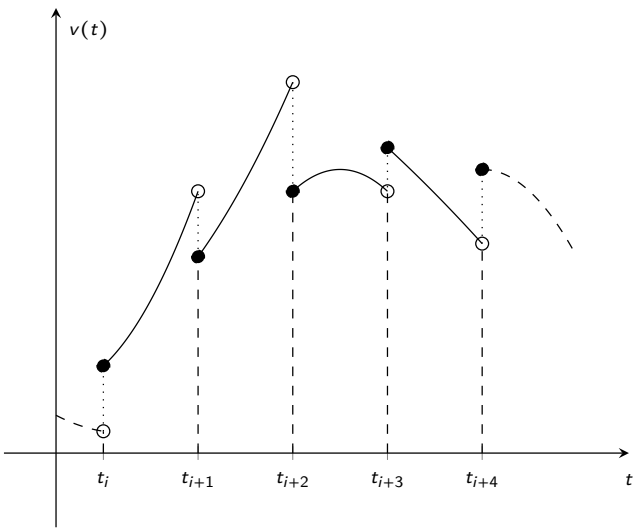
└ Discretization

Discretization

- infinite dimensional optimization problem  
→ approximate the optimal control problem



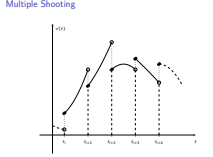
# Multiple Shooting



2015-05-26

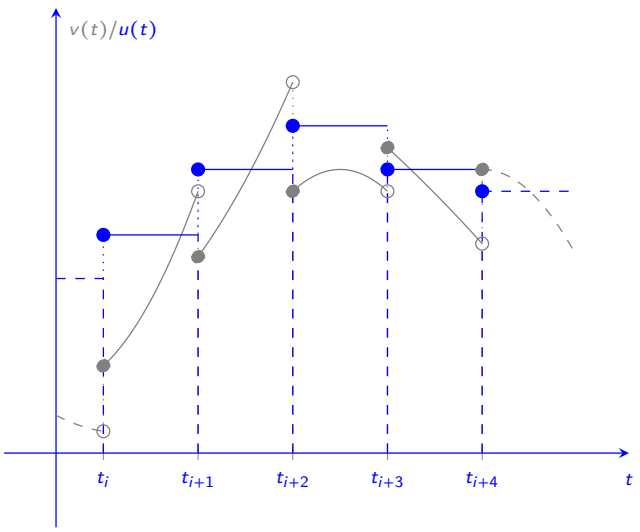
Robust Optimization of a Car

- └ Discretization
- └ Multiple Shooting





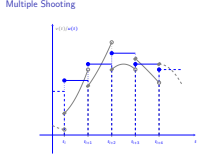
# Multiple Shooting



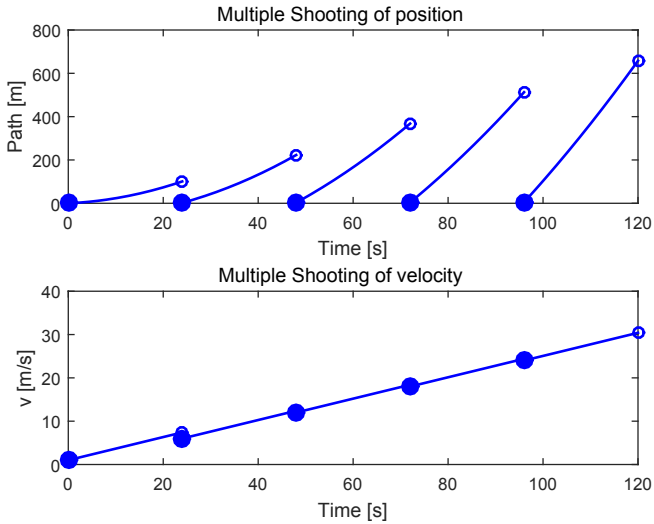
2015-05-26

Robust Optimization of a Car

- Discretization
- Multiple Shooting



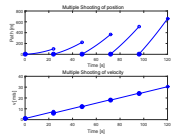
# Multiple Shooting



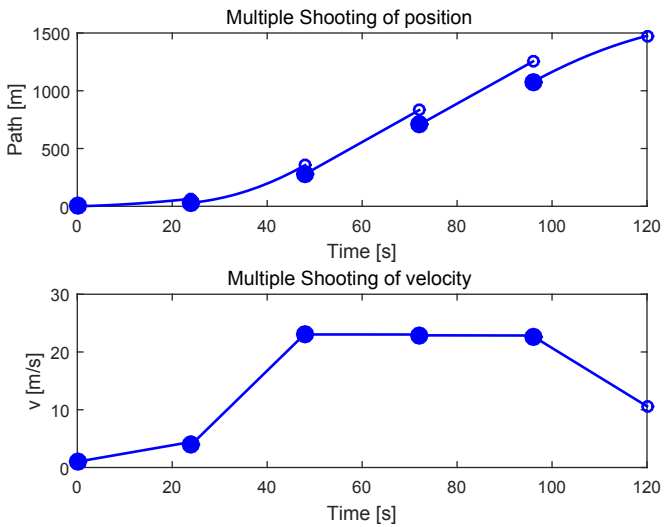
2015-05-26

Robust Optimization of a Car  
└ Discretization  
└ Multiple Shooting

Multiple Shooting



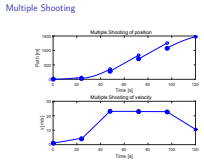
# Multiple Shooting



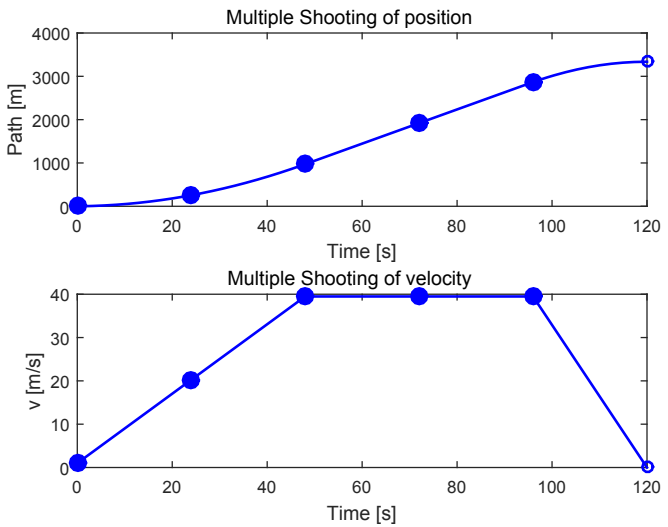
2015-05-26

Robust Optimization of a Car

- Discretization
- Multiple Shooting



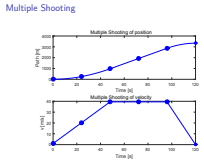
# Multiple Shooting



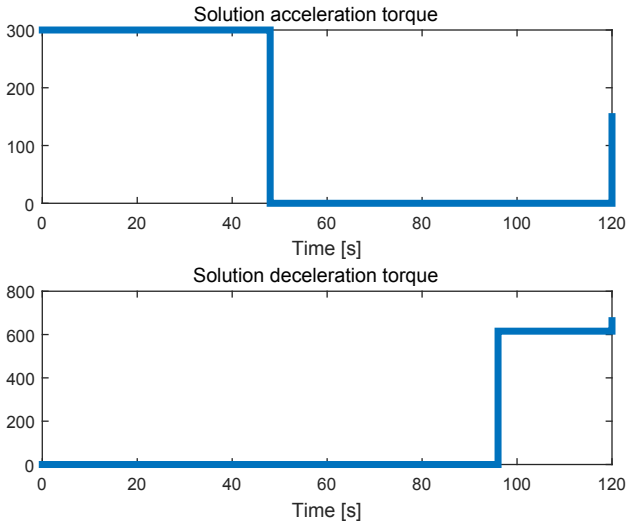
2015-05-26

Robust Optimization of a Car

- Discretization
- Multiple Shooting



# Multiple Shooting



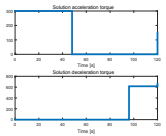
2015-05-26

## 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

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

## 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

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

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

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

→ 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

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

→ 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  $\bar{p} = \frac{p_{\text{max}} + p_{\text{max}}}{2}$  and  $g(\bar{x}, \bar{u}, \bar{p}) = 0$ :

$$\begin{aligned} \tilde{\Phi}_1(u) &:= \max_{(x-\bar{x}) \in \mathbb{R}^n, (p-\bar{p}) \in \mathbb{R}^{2n}} f_1(\bar{x}, u) + \frac{\partial f_1}{\partial x}(\bar{x}, u)(x - \bar{x}) \\ \text{s.t. } \quad & \frac{\partial g}{\partial x}(\bar{x}, u, \bar{p})(x - \bar{x}) + \frac{\partial g}{\partial p}(\bar{x}, u, \bar{p})(p - \bar{p}) = 0 \\ & p \in \mathbb{P}_{\text{low}} \end{aligned}$$

# 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

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

## Visualization

## Goals

- nice graphs
- rendered video

2015-05-26

## Robust Optimization of a Car

## Visualization

## Visualization

### Visualization

### Goals

- nice graphs
- rendered video

- 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

## Improvements

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

2015-05-26

## Robust Optimization of a Car

### └ Visualization

### └ Visualization

Visualization

#### Improvements

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

- 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

## 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.



Gerds, M. (WiSe 2009/2010).  
Optimale Steuerung.  
Universität Würzburg.

2015-05-26

## Robust Optimization of a Car └ Visualization

## References



## 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