Trajectory Generation with Tension constraints August 22, 2013

r	derivative to minimize in cost function
	implies r initial conditions at each keyframe (position and $r-1$ derivatives, indexed from 0 (constant term)
n	order of desired trajectory, minimum order is $2r-1$
	implies $n+1$ coefficients, indexed from 0 (constant term)
d	number of dimensions to optimize, indexed from 1
	for example, $d=3$ when optimizing $[xyz]$ position of a trajectory,
m	number of pieces in trajectory
	implies $m+1$ keyframes in trajectory, indexed from 1
des	vertical vector of desired arrival times at keyframes, indexed from 0
O_{des}	matrix of desired positions, each row represents a derivative, each column represents a keyframe
	Inf represents unconstrained

1 Spline Interpolation

To analytically solve for the piecewise cubic spline X(t) of m pieces going through positions $p_{des} = [X(t_0) \ X(t_1) \ X(t_2) \ ... \ X(t_m)]^T$:

$$X(t) = \begin{cases} X_1(t) = c_{1,3}t^3 + c_{1,2}t^2 + c_{1,1}t + c_{1,0}, & t_0 \le t < t_1 \\ X_2(t) = c_{2,3}t^3 + c_{2,2}t^2 + c_{2,1}t + \dots + c_{2,0}, & t_1 \le t < t_2 \\ \dots \\ X_m(t) = c_{m,3}t^3 + c_{m,2}t^2 + c_{m,1}t + \dots + c_{m,0}, & t_{m-1} \le t < t_m \end{cases}$$

We can set up a system of 4m equations to solve for each of the 4m coefficients.

2m Position Constraints:

$$X_{1}(t_{0}) = X(t_{0})$$

$$X_{1}(t_{1}) = X(t_{1})$$

$$X_{2}(t_{1}) = X(t_{1})$$

$$X_{2}(t_{2}) = X(t_{2})$$
...
$$X_{m}(t_{m-1}) = X(t_{m-1})$$

$$X_{m}(t_{m}) = X(t_{m})$$

m-1 Velocity Constraints:

$$\begin{split} \dot{X}_1(t_1) &= \dot{X}_2(t_1) \\ \dot{X}_2(t_2) &= \dot{X}_3(t_2) \\ & \dots \\ \dot{X}_{m-1}(t_{m-1}) &= \dot{X}_m(t_{m-1}) \end{split}$$

m-1 Acceleration Constraints:

$$\begin{split} \ddot{X}_1(t_1) &= \ddot{X}_2(t_1) \\ \ddot{X}_2(t_2) &= \ddot{X}_3(t_2) \\ &\cdots \\ \ddot{X}_{m-1}(t_{m-1}) &= \ddot{X}_m(t_{m-1}) \end{split}$$

2 Endpoint Constraints (for example, velocity):

$$\dot{X}_1(t_0) = \dot{X}(t_0)$$
$$\dot{X}_m(t_m) = \dot{X}(t_m)$$

The resulting X(t) corresponds to the solution to the optimization problem of finding $X = \begin{bmatrix} c_{1,3} & c_{1,2} & c_{1,1} & c_{1,0} & \dots & c_{m,0} \end{bmatrix}^T$ that minimizes the cost functional $J = \int_{t_0}^{t_1} \|\frac{d^2X(t)}{dt}\|^2 dt$ subject to 3m+1 equality constraints Ax = b, where the equality constraints come from position constraints, endpoint constraints, and velocity continuity constraints.

In the general case, the minimum-order of the piece-wise polynomial to minimize the cost functional $J=\int_{t_0}^{t_1}\|\frac{d^{(r)}X(t)}{dt}\|^2dt$ is n=2r-1. To analytically solve for the coefficients $X=\begin{bmatrix}c_{1,n}&c_{1,n-1}&c_{1,n-2}&\dots&c_{1,0}\end{bmatrix}^T$, we need (n+1)m constraints. These constraints come from:

2m Position Constraints

(m-1)(r-1) Constraints for continuity of derivatives 1 to r-1 2(r-1) Endpoint Constraints, for derivatives 1 to r-1

This gives a total of $2m+(m-1)(r-1)+2(r-1)=2m+(m-1)(\frac{n+1}{2}-1)+2(\frac{n+1}{2}-1)=\frac{mn}{2}+\frac{m}{2}+m+\frac{n}{2}-\frac{1}{2}$ constraints. We thus need $((n+1)m)-\left(\frac{mn}{2}+\frac{m}{2}+m+\frac{n}{2}-\frac{1}{2}\right)=\left(\frac{n-1}{2}\right)(m-1)=(r-1)(m-1)$ more constraints. This corresponds to constraining derivatives at intermediate points to be continuous up until the 2(r-1) derivative.

To solve for the minimum-order piecewise polynomial that of minimizes the cost functional of the rth derivative, we solve for coefficients using the constraints:

2m Position Constraints

2(m-1)(r-1) Constraints for continuity of derivatives 1 to 2(r-1) 2(r-1) Endpoint Constraints, for derivatives 1 to r-1

2 Trajectory Generation

We aim to design a 1-dimensional desired trajectory for a load with keyframe positions $p_{L,des} = [X_L(t_0) \ X_L(t_1) \ X_L(t_2) \ \dots \ X_L(t_m)]^T$ at times $t_{des} = [t_0 \ t_1 \ t_2 \ \dots \ t_m]^T$ with tensions $T_{des} = [T_0 \ T_1 \ T_2 \ \dots \ T_m]^T$. For m keyframes, we want a piecewise trajectory $X_L(t)$:

$$X_L(t) = \begin{cases} X_{L,1}(t) = c_{1,n}t^n + c_{1,n-1}t^{n-1} + c_{1,n-2}t^{n-2} + \dots + c_{1,0}, & t_0 \le t < t_1 \\ X_{L,2}(t) = c_{2,n}t^n + c_{2,n-1}t^{n-1} + c_{2,n-2}t^{n-2} + \dots + c_{2,0}, & t_1 \le t < t_2 \\ \dots \\ X_{L,m}(t) = c_{m,n}t^n + c_{m,n-1}t^{n-1} + c_{m,n-2}t^{n-2} + \dots + c_{m,0}, & t_{m-1} \le t < t_m \end{cases}$$

We can solve for this by first finding a piecewise trajectory for the quadrotor, X(t):

$$X(t) = \begin{cases} X_1(t) = c_{1,n}t^n + c_{1,n-1}t^{n-1} + c_{1,n-2}t^{n-2} + \dots + c_{1,0}, & t_0 \le t < t_1 \\ X_2(t) = c_{2,n}t^n + c_{2,n-1}t^{n-1} + c_{2,n-2}t^{n-2} + \dots + c_{2,0}, & t_1 \le t < t_2 \\ \dots \\ X_m(t) = c_{m,n}t^n + c_{m,n-1}t^{n-1} + c_{m,n-2}t^{n-2} + \dots + c_{m,0}, & t_{m-1} \le t < t_m \end{cases}$$

The quadrotor and load states are related by:

$$X(t) = X_L(t) + l$$
$$X^{(i)}(t) = X_L^{(i)}(t)$$

For continuity, these relations hold at all keyframes, regardless of T_{des} . This implies that the new position constraints for X(t) are $p_{des} = [X(t_0) \ X(t_1) \ X(t_2) \ ... \ X(t_m)]^T = p_{L,des} = [X_L(t_0) + l \ X_L(t_1) + l \ X_L(t_2) + l \ ... \ X(t_m) + l]^T$.

The vector T_{des} is defined such that values are either ∞ or 0, indicating a non-zero or zero tension value, respectively. For trajectories $X_{L,i}(t)$ where $T_i > 0$, we want to minimize the 6th derivative of $X_{L,i}(t)$. For trajectory pieces $X_{L,i}(t)$ where $T_i = 0$, the quadrotor trajectory is independent of the load trajectory and we want to minimize the 4th derivative.

Let x(t) be the non-dimensionalized quadrotor trajectory:

$$x(\tau) = \begin{cases} x_1(\tau) = c_{1,n}\tau^n + c_{1,n-1}\tau^{n-1} + \dots c_{1,1}\tau + c_{1,0}, & t_0 \le t < t_1, \tau = \frac{t-t_0}{t_1-t_0} \\ x_2(\tau) = c_{2,n}\tau^n + c_{2,n-1}\tau^{n-1} + \dots c_{2,1}\tau + c_{2,0}, & t_1 \le t < t_2, \tau = \frac{t-t_1}{t_2-t_1} \\ \dots \\ x_m(\tau) = c_{m,n}\tau^n + c_{m,n-1}\tau^{n-1} + \dots c_{m,1}\tau + c_{m,0}, & t_{m-1} \le t < t_m, \tau = \frac{t-t_{m-1}}{t_m-t_{m-1}} \end{cases}, 0 \le \tau < 1$$

Assume there is only one keyframe s where $T_s = 0$. Let the state vector $x = [x_I \ x_{II} \ x_{III}]^T$, where $x_I = [c_{1,n} \ c_{1,n-1} \ \dots \ c_{s,0}]^T$, $x_{II} = [c_{s+1,n} \ c_{s+1,n-1} \ \dots \ c_{s+1,0}]^T$, $x_{III} = [c_{s+2,n} \ c_{s+2,n-1} \ \dots \ c_{s+2,0}]^T$, and

 $x = [c_{1,n} \ c_{1,n-1} \ \dots \ c_{m,1} \ \dots \ c_{m,0}]^T, x_k = [c_{k,n} \ c_{k,n-1} \ \dots \ c_{k,0}]^T.$ The cost function to minimize is then:

$$\begin{split} J &= \int_{t_0}^{t_m} \|\frac{d^6 X_I(t)}{dt}\|^2 + \|\frac{d^4 X_{II}(t)}{dt}\|^2 + \|\frac{d^6 X_{III}(t)}{dt}\|^2 dt \\ &= \sum_{k=1}^s \int_{t_{k-1}}^{t_k} \|\frac{d^6 X_k(t)}{dt}\|^2 dt + \sum_{k=s+1}^{s+1} \int_{t_{k-1}}^{t_k} \|\frac{d^4 X_k(t)}{dt}\|^2 dt + \sum_{k=s+2}^m \int_{t_{k-1}}^{t_k} \|\frac{d^6 X_k(t)}{dt}\|^2 dt \\ &= \sum_{k=1}^s \int_0^1 \frac{t_k - t_{k-1}}{(t_k - t_{k-1})^{11}} \|\frac{d^6 X_k(\tau)}{d\tau}\|^2 d\tau + \sum_{k=s+2}^m \int_0^1 \frac{t_k - t_{k-1}}{(t_k - t_{k-1})^{11}} \|\frac{d^6 X_k(\tau)}{d\tau}\|^2 d\tau \\ &= \sum_{k=1}^s x_k^T \frac{1}{(t_k - t_{k-1})^{11}} Q_{(0,1)} x_k + \sum_{k=s+1}^{s+1} x_k^T \frac{1}{(t_k - t_{k-1})^7} Q_{(0,1)} x_k + \sum_{k=s+2}^m x_k^T \frac{1}{(t_k - t_{k-1})^{11}} Q_{(0,1)} x_k \\ &= x^T Q x \end{split}$$

subject to: Ax = b

TO FIND Q:

When $x' = [c_0 \ c_1 \ \dots \ c_{n-1} \ c_n]^T$, we can find $Q'_{(0,1)}$ with:

$$Q'[i,j]_{(t_0,t_1)} = \begin{cases} \prod_{k=0}^{r-1} (i-k)(j-k)^{\frac{t_1^{i+j-2r+1} - t_0^{i_j-2r+1}}{i+j-2r+1}}, & i \ge r \land j \ge r \\ 0, & i < r \lor j < r \end{cases}, i = 0...n, j = 0...n$$
 (1)

Since our $x_k = [c_{k,n} \ c_{k,n-1} \ \dots \ c_{k,1} \ c_{k,0}]^T$, reflecting Q' horizontally and vertically will give us the desired Q for the form of x_k . We can then create the block diagonal matrix:

$$Q = \begin{bmatrix} \frac{1}{(t_1 - t_0)^{2r - 1}} Q_{(0,1)} & 0 & 0 & \dots & 0 \\ 0 & \frac{1}{(t_2 - t_1)^{2r - 1}} Q_{(0,1)} & 0 & \dots & 0 \\ & & \dots & & & 0 \\ 0 & & \dots & 0 & \frac{1}{(t_{m-1} - t_{m-2})^{2r-1}} Q_{(0,1)} & 0 \\ 0 & & \dots & 0 & 0 & \frac{1}{(t_m - t_{m-1})^{2r-1}} Q_{(0,1)} \end{bmatrix},$$
(2)

where r = 6 if $k \neq s + 1$ and r = 4 if k = s + 1.

TO FIND A_{EQ} :

At keyframes 0 and m, we have a full set of constraints for position and derivatives 1-5. At t_s and t_{s+1} , where $T_s = 0$, $\ddot{X} = -g$, $X^{(3)} = X^{(4)} = X^{(5)} = 0$. At all other points, the keyframe positions are constrained. While $X(t_i)$ is specified for $i \neq s+1$, $X(t_{s+1})$ is calculated from free fall conditions of the load. The equation for free fall of the load is:

$$X_L(t_{s+1}) = -\frac{g}{2}(t_{s+1} - t_s)^2 + \dot{X}_L(t_s)(t_{s+1} - t_s) + X_L(t_s)$$

Translating this to the quadrotor equation:

$$X(t_{s+1}) = X_L(t_{s+1}) + l$$

$$= -\frac{g}{2}(t_{s+1} - t_s)^2 + \dot{X}_L(t_s)(t_{s+1} - t_s) + X_L(t_s) + l$$
From $X = X_L + l$ and $\dot{X} = \dot{X}_L$

$$= -\frac{g}{2}(t_{s+1} - t_s)^2 + \dot{X}(t_s)(t_{s+1} - t_s) + X(t_s)$$

Nondimensionalizing with:

$$\tau = \frac{t - t_i}{t_f - t_i}, t = \tau(t_f - t_i) + t_i$$

$$t_{s+1} - t_s = \tau_1(t_{s+1} - t_s) + t_i - (\tau_0(t_{s+1} - t_s) + t_i)$$

$$= (\tau_1 - \tau_0)(t_{s+1} - t_s)$$

$$X(t_{s+1}) = x_{s+1}(\tau_1) = -\frac{g}{2}(\tau_1 - \tau_0)^2(t_{s+1} - t_s)^2 + \dot{X}(t_s)(\tau_1 - \tau_0)(t_{s+1} - t_s) + X(t_s)$$

$$= -\frac{g}{2}(\tau_1 - \tau_0)^2(t_{s+1} - t_s)^2 + \frac{\dot{x}_{s+1}(\tau_0)}{t_{s+1} - t_s}(\tau_1 - \tau_0)(t_{s+1} - t_s) + x_{s+1}(\tau_0)$$

$$= -\frac{g}{2}(\tau_1 - \tau_0)^2(t_{s+1} - t_s)^2 + \dot{x}_{s+1}(\tau_0)(\tau_1 - \tau_0) + x_{s+1}(\tau_0)$$

At keyframe t_{s+1} when the quad and load collide, there is a change in load velocity from the collision. Assuming a completely inelastic collision:

$$(\dot{X}^{-} - \dot{X}_{L}^{-}) = e(\dot{X}^{+} + \dot{X}_{L}^{+})$$

$$m_{L}\dot{X}_{L}^{+} + m\dot{X}^{+} = m_{L}\dot{X}_{L}^{-} + m\dot{X}^{-}$$
For $e = 0$,
$$\dot{X}^{-} = \dot{X}_{L}^{-}$$

$$m_{L}\dot{X}_{L}^{+} + m\dot{X}^{+} = (m_{L} + m)\dot{X}^{-}$$
If $m >> m_{L}$,
$$\dot{X}^{+} = \dot{X}^{-}$$

We want the quadrotor velocity at t_{s+1} to be continuous and can be chosen independently of the load velocity.

There 26 + 2m constraints - 6 from each endpoint, 2(m-1) additional position constraints, (4)(4)

constraints to account for constraints on derivatives 2-5 at t_s and t_{s+1} . They are:

$$A_{endpoint}x = b_{endpoint}$$

$$\begin{bmatrix} x_1(\tau_0) & x_1(\tau_0$$

We also need continuity of derivatives lower than 6 at all intermediate keyframes, which gives an additional 5(m-3)+2 constraints - 5(m-3) continuity constraints at each keyframe i such that $i \neq 0, m, ss+1$ and

2 for velocity continuity at t_s and t_{s+1} . Explicitly:

$$A_{cont}x = b_{con}$$

$$\begin{bmatrix} \frac{1}{(t_1 - t_0)} \dot{x}_1(\tau_1) - \frac{1}{(t_2 - t_1)} \dot{x}_2(\tau_0) \\ \dots \\ \frac{1}{(t_1 - t_0)^{(5)}} x_1^{(5)}(\tau_1) - \frac{1}{(t_2 - t_1)^{(5)}} x_2^{(5)}(\tau_0) \\ \dots \\ \frac{1}{(t_{s-1} - t_{s-2})^{(5)}} x_{s-1}^{(5)}(\tau_1) - \frac{1}{(t_s - t_{s-1})^{(5)}} x_s^{(5)}(\tau_0) \\ \frac{1}{(t_s - t_{s-1})} \dot{x}_s(\tau_1) - \frac{1}{(t_{s+1} - t_s)} \dot{x}_{s+1}(\tau_0) \\ \frac{1}{(t_{s+1} - t_s)} \dot{x}_{s+1}(\tau_1) - \frac{1}{(t_{s+2} - t_{s+1})} \dot{x}_{s+2}(\tau_0) \\ \frac{1}{(t_{s+2} - t_{s+1})} \dot{x}_{s+2}(\tau_1) - \frac{1}{(t_{s+3} - t_{s+2})} \dot{x}_{s+3}(\tau_0) \\ \dots \\ \frac{1}{(t_{s+2} - t_{s+1})^{(5)}} x_{s+2}^{(5)}(\tau_1) - \frac{1}{(t_{s+3} - t_{s+2})^{(5)}} x_{s+3}^{(5)}(\tau_0) \\ \dots \\ \frac{1}{(t_{m-1} - t_{m-2})^{(5)}} x_{m-1}^{(5)}(\tau_1) - \frac{1}{(t_m - t_{m-1})^{(5)}} x_m^{(5)}(\tau_0) \end{bmatrix}$$

$$\text{Constraints. } Ax = b, \text{ are:}$$

The full set of 7m + 13 constraints, Ax = b, are:

$$Ax = b$$

$$\begin{bmatrix} A_{endpoint} \\ A_{cont} \end{bmatrix} x = \begin{bmatrix} b_{endpoint} \\ 0 \end{bmatrix}$$
(4)

Note that for m pieces, we have 12m coefficients. Thus, we are missing 5m-13 constraints for a fully constrained system.

TO FIND A_{INEQ} :

We need 3 sets of inequality constraints. In general, we choose N_c intermediate points between t_f and t_i , located at times $t_c = t_i + \frac{k}{N_c + 1}$ for $k = 1, 2, ..., N_c$ and evaluate the inequality constraints at these points. Note that the inequality constraints are not evaluated at trajectory endpoints.

When the rope is taut, tension at t_c is always greater than 0, or $T_i(t_c) > 0$ for all $i \neq s + 1$:

$$T > 0$$

$$-T < 0$$

$$-(m_L(\ddot{X}_L(t) + g) \le -\epsilon$$

$$-(m_L(\frac{\ddot{x}(t_c)}{(t_f - t_i)^2} + g) \le -\epsilon$$

$$-\ddot{x}(t_c) \le -(\frac{\epsilon}{m_L} + g)(t_f - t_i)^2$$

During this free-fall phase, the position of the load $X_L(t_c)$ can be explicitly calculated as a function of time

and the quadrotor state at $X(t_s)$:

$$\begin{split} X_L(t_c) &= -\frac{g}{2}(t_c - t_i)^2 + \dot{X}_L(t_i)(t_c - t_i) + X_L(t_i) \\ &= -\frac{g}{2}(t_c - t_i)^2 + \dot{X}(t_i)(t_c - t_i) + X(t_i) - l \\ \tau &= \frac{t - t_i}{t_f - t_i}, t = \tau(t_f - t_i) + t_i \\ t_c &= t_i + \frac{p}{N_c + 1}(t_f - t_i) \\ &= (\tau_0(t_f - t_i) + t_i) + \frac{p}{N_c + 1}\left((\tau_1(t_f - t_i) + t_i) - (\tau_0(t_f - t_i) + t_i)\right) \\ &= \tau_0(t_f - t_i) + t_i + \frac{p}{N_c + 1}(t_f - t_i)(\tau_1 - \tau_0) \\ t_c - t_i &= \tau_0(t_f - t_i) + \frac{p}{N_c + 1}(t_f - t_i)(\tau_1 - \tau_0) \\ X_L(\tau_c) &= -\frac{g}{2}(t_c - t_i)^2 + \dot{X}(t_i)(t_c - t_i) + X(t_i) - l \\ &= -\frac{g}{2}\tau_c^2(t_f - t_i)^2 + \dot{x}(\tau_0)\tau_c + x(\tau_0) - l \end{split}$$

When the rope is slack, the quad and load shouldn't collide with each other, giving the constraint:

$$\begin{split} X(t_c) - X_L(t_c) &> 0 \\ X_L(t_c) - X(t_c) &\leq -\epsilon \\ - X(t_c) &\leq -\epsilon - X_L(t_c) \\ &\leq -\epsilon + \frac{g}{2} \tau_c^2 (t_f - t_i)^2 - \dot{x}(\tau_0) \tau_c - x(\tau_0) + l \\ - x(\tau_c) + \dot{x}(\tau_0) \tau_c + x(\tau_0) &\leq -\epsilon + \frac{g}{2} \tau_c^2 (t_f - t_i)^2 + l \end{split}$$

In addition, the rope should remain slack:

$$X(t_c) - X_L(t_c) < l$$

$$X(t_c) - X_L(t_c) \le l - \epsilon$$

$$X(t_c) \le l - \epsilon + X_L(t_c)$$

$$\le l - \epsilon - \frac{g}{2}\tau_c^2(t_f - t_i)^2 + \dot{x}(\tau_0)\tau_c + x(\tau_0) - l$$

$$x(\tau_c) - \dot{x}(\tau_0)\tau_c - x(\tau_0) \le -\epsilon - \frac{g}{2}\tau_c^2(t_f - t_i)^2$$