CMM21 - Assignment 2

Kinematic Walking Controller



Quick and Efficient Recap

Unconstrained Optimization & Inverse Kinematics

Unconstrained Optimization

Remember, this is scalar!

Our goal

Objective function
$$f(\cdot)$$
: $\mathbb{R}^n \to \mathbb{R}$
$$\mathbf{q}^* = \mathrm{argmin}_{\mathbf{q}} f(\mathbf{q})$$
 Optimal \mathbf{q} Optimization variable $\mathbf{q} \in \mathbb{R}^n$

• Sidenote. Constrained optimization

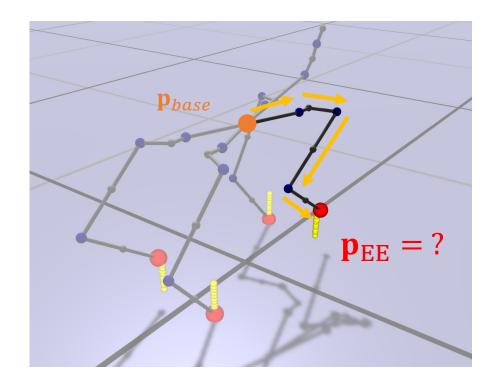
$$\mathbf{q}^* = \operatorname{argmin}_{\mathbf{q}} f(\mathbf{q})$$

S. t. $\mathbf{g}(\mathbf{q}) = \mathbf{0}$ — Equality constraint $\mathbf{g}(\cdot)$: $\mathbb{R}^n \to \mathbb{R}^{n_{ec}}$
 $\mathbf{h}(\mathbf{q}) \leq \mathbf{0}$ — Inequality constraint $\mathbf{h}(\cdot)$: $\mathbb{R}^n \to \mathbb{R}^{n_{ic}}$

Forward Kinematics

Generalized coordinates

$$\mathbf{q} = \begin{bmatrix} \mathbf{p}_{\text{base}}, \mathbf{\Theta}_{\text{base}}, \theta_1, \theta_2, \dots, \theta_{n_j} \end{bmatrix}^{\text{T}}$$
Base position Base orientation Joint angles



Foot position (in world frame)

Forward kinematics

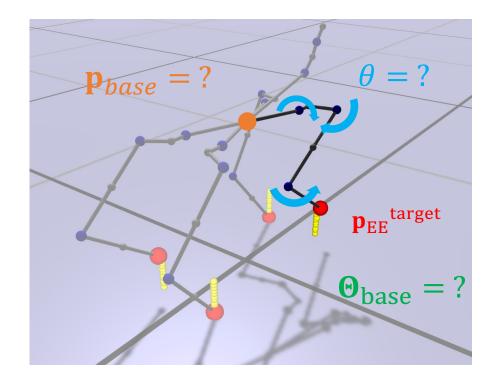
$$\mathbf{p}_{\mathrm{EE}} = \mathbf{FK}(\mathbf{q})$$

This is what we want to find!

Inverse Kinematics

Generalized coordinates

$$\mathbf{q} = \begin{bmatrix} \mathbf{p}_{\text{base}}, \mathbf{\Theta}_{\text{base}}, \theta_{1}, \theta_{2}, \dots, \theta_{n_{j}} \end{bmatrix}^{\text{T}}$$
Base position Base orientation Joint angles



Inverse kinematics

$$\mathbf{q}^{\text{desired}} = \mathbf{IK}(\mathbf{p}_{\text{EE}}^{\text{target}})$$

This is what we want to find!

Inverse Kinematics

$$\mathbf{q}^{\text{desired}} = \mathbf{IK}(\mathbf{p}_{\text{EE}}^{\text{target}})$$

Can you guess why?

Unfortunately... no closed-form (in most cases)

Inverse kinematics as unconstrained optimization

$$\mathbf{q}^{\text{desired}} = \operatorname{argmin}_{\mathbf{q}} \| \mathbf{p}_{\text{EE}}^{\text{target}} - \mathbf{FK}(\mathbf{q}) \|_{2}^{2}$$

"Least squares problem"

Gradient Descent (first-order method)

What we want to solve...

 $\mathbf{q}^{i+1} = \mathbf{q}^i - \gamma \nabla f(\mathbf{q}^i)$

$$\mathbf{q}^* = \operatorname{argmin}_{\mathbf{q}} f(\mathbf{q})$$

Gradient descent update

$$\nabla f(\mathbf{q}^i) = \left[\frac{\partial f(\mathbf{q}^i)}{\partial q_1}, \frac{\partial f(\mathbf{q}^i)}{\partial q_2}, \dots, \frac{\partial f(\mathbf{q}^i)}{\partial q_n}\right]^{\mathrm{T}}$$

Iterate until converges...

Gradient Descent (first-order method)

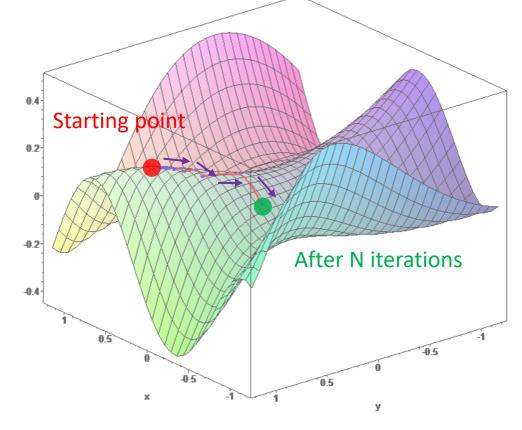
• Gradient $\nabla f \colon \mathbb{R}^n \to \mathbb{R}^n$ returns a vector pointing the steepest slope

at the point of evaluation.

$$\nabla f(\mathbf{q}^i) = \left[\frac{\partial f(\mathbf{q}^i)}{\partial q_1}, \frac{\partial f(\mathbf{q}^i)}{\partial q_2}, \dots, \frac{\partial f(\mathbf{q}^i)}{\partial q_n}\right]^{\mathrm{T}}$$

We go down along the steepest slope!

$$\mathbf{q}^{i+1} = \mathbf{q}^i - \gamma \nabla f(\mathbf{q}^i)$$



Newton's Method (second-order method)

What we want to solve...

$$\mathbf{q}^* = \operatorname{argmin}_{\mathbf{q}} f(\mathbf{q})$$

• Newton's method update

$$\mathbf{q}^{i+1} = \mathbf{q}^i - (\nabla^2 f(\mathbf{q}^i))^{-1} \nabla f(\mathbf{q}^i)$$

$$\nabla^2 f = \begin{bmatrix} \frac{\partial^2 f}{\partial^2 q_1} & \frac{\partial^2 f}{\partial q_1 \partial q_2} & \dots & \frac{\partial^2 f}{\partial q_1 \partial q_n} \\ \frac{\partial^2 f}{\partial q_2 \partial q_1} & \frac{\partial^2 f}{\partial^2 q_2} & \dots & \frac{\partial^2 f}{\partial q_2 \partial q_n} \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial^2 f}{\partial q_n \partial q_1} & \frac{\partial^2 f}{\partial q_n \partial q_2} & \dots & \frac{\partial^2 f}{\partial^2 q_n} \end{bmatrix}$$

Hessian matrix

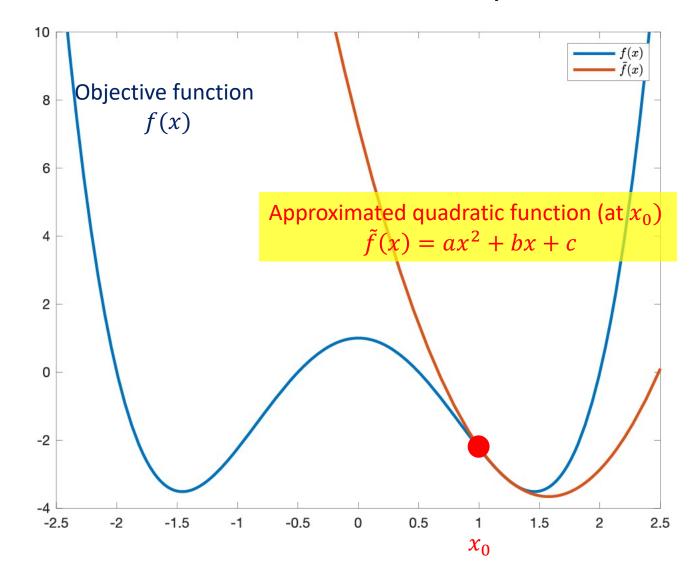
Newton's Method (second-order method)

- What the hack is this?
 - Let's see 1D case
- We approximate f(x) using Taylor expansion

$$\tilde{f}(x) \approx f(x_0) + \nabla f(x_0)^{\mathrm{T}}(x - x_0) + \frac{1}{2}(x - x_0)^{\mathrm{T}} \nabla^2 f(x_0)(x - x_0)$$

Let's say approximated quadratic function is

$$\tilde{f}(x) = ax^2 + bx + c$$



Newton's Method (second-order method)

Newton's method update

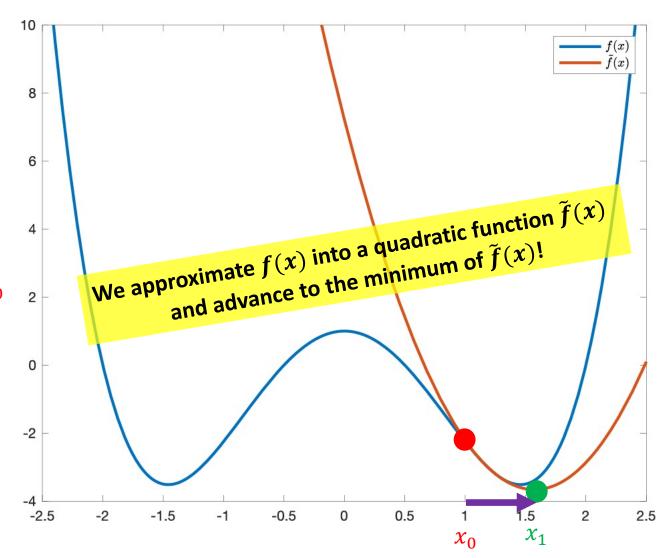
$$\nabla f(x_0) = \nabla \tilde{f}(x_0) = 2ax_0 + b$$

$$\nabla^2 f(x_0) = \nabla^2 \tilde{f}(x_0) = 2a$$

f and \tilde{f} have same gradient and Hessian (curvature) at x_0

$$x_1 = x_0 - (\nabla^2 f(x_0))^{-1} \nabla f(x_0)$$
$$= x_0 - \frac{2ax_0 + b}{2a} = -\frac{b}{2a}$$

This is a minimum of $ax^2 + bx + c$



Inverse Kinematics

• Inverse kinematics objective function

$$f(\mathbf{q}) = \frac{1}{2} \| \mathbf{p}_{EE}^{target} - \mathbf{FK}(\mathbf{q}) \|_{2}^{2}$$

Just for brevity...

$$\nabla f(\mathbf{q}) = -\mathbf{J}^{\mathrm{T}}(\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{FK}(\mathbf{q}))$$

$$\mathbf{FK}(\mathbf{q}) = \left[\mathbf{FK}_{x}(\mathbf{q}), \mathbf{FK}_{y}(\mathbf{q}), \mathbf{FK}_{z}(\mathbf{q}) \right]^{\mathrm{T}}$$

$$\mathbf{J} = \frac{\partial \mathbf{FK}}{\partial \mathbf{q}} = \begin{bmatrix} \frac{\partial \mathbf{FK}_{x}}{\partial q_{1}} & \dots & \frac{\partial \mathbf{FK}_{x}}{\partial q_{n}} \\ \frac{\partial \mathbf{FK}_{y}}{\partial q_{1}} & \dots & \frac{\partial \mathbf{FK}_{y}}{\partial q_{n}} \\ \frac{\partial \mathbf{FK}_{z}}{\partial q_{1}} & \dots & \frac{\partial \mathbf{FK}_{z}}{\partial q_{n}} \end{bmatrix}$$

Jacobian matrix

$$\nabla^2 f(\mathbf{q}) = -\frac{\partial \mathbf{J}^{\mathrm{T}}}{\partial \mathbf{q}} (\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{F} \mathbf{K}(\mathbf{q})) + \mathbf{J}^{\mathrm{T}} \mathbf{J}$$

$$\nabla f(\mathbf{q}) = -\mathbf{J}^{\mathrm{T}}(\mathbf{p_{\mathrm{EE}}}^{\mathrm{target}} - \mathbf{FK}(\mathbf{q}))$$

Inverse Kinematics

$$\nabla^2 f(\mathbf{q}) = -\frac{\partial \mathbf{J}^{\mathrm{T}}}{\partial \mathbf{q}} (\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{F} \mathbf{K}(\mathbf{q})) + \mathbf{J}^{\mathrm{T}} \mathbf{J}$$

Gradient descent

Often called "Jacobian transpose method"

$$\mathbf{q}^{i+1} = \mathbf{q}^i - \gamma \nabla f(\mathbf{q}^i) = \mathbf{q}^i + \gamma \mathbf{J}^{\mathsf{T}}(\mathbf{p}_{\mathsf{EE}}^{\mathsf{target}} - \mathbf{FK}(\mathbf{q}^i))$$

Newton's method

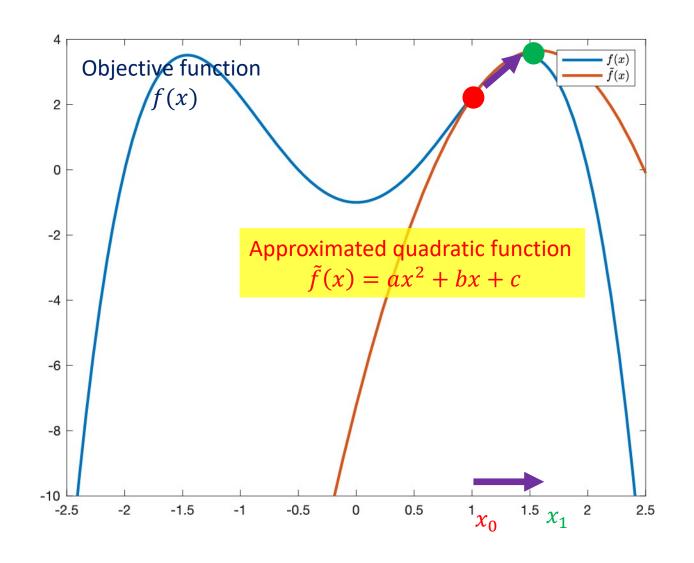
• Newton's method
$$\mathbf{q}^{i+1} = \mathbf{q}^i - (\nabla^2 f(\mathbf{q}^i))^{-1} \nabla f(\mathbf{q}^i)$$

$$= \mathbf{q}^i + [-\frac{\partial \mathbf{J}}{\partial \mathbf{q}}^T (\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{FK}(\mathbf{q}^i)) + \mathbf{J}^T \mathbf{J}]^{-1} \mathbf{J}^T (\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{FK}(\mathbf{q}^i))$$

Newton's Method – Convergence

- What if $\nabla^2 f(x_0) < 0$?
 - Back to 1D... (a < 0)
- Then we advance to a maximum!

• That's why we use a regularization term.

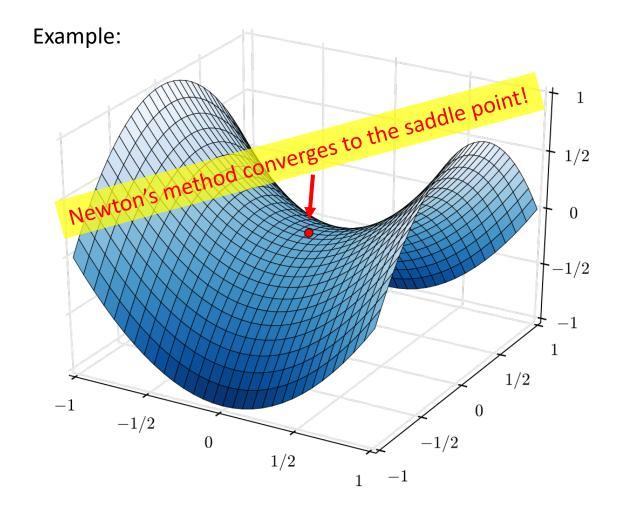


Newton's Method - Convergence

- In N-dimension...
- If $\nabla^2 f(x_0)$ is not positive definite, we cannot guarantee convergence to a minimum.

Sidenote: Positive Definiteness

$$\mathbf{x}^{\mathrm{T}}\mathbf{A}\mathbf{x} > \mathbf{0} \quad \forall \mathbf{x} \in \mathbb{R}^{n}$$



Gauss-Newton Method

$$\mathbf{q}^{i+1} = \mathbf{q}^i + \left[\frac{\partial \mathbf{J}^T}{\partial \mathbf{q}} \left(\mathbf{p}_{EE}^{target} - \mathbf{F}\mathbf{K}(\mathbf{q})\right) + \mathbf{J}^T\mathbf{J}\right]^{-1}\mathbf{J}^T(\mathbf{p}_{EE}^{target} - \mathbf{F}\mathbf{K}(\mathbf{q}))$$

- Hessian approximation
 - J^TJ is always positive-definite (Why?)

$$\nabla^2 f(\mathbf{q}) \approx \mathbf{J}^{\mathrm{T}} \mathbf{J}$$

Thus, we advance to minimum.

Update

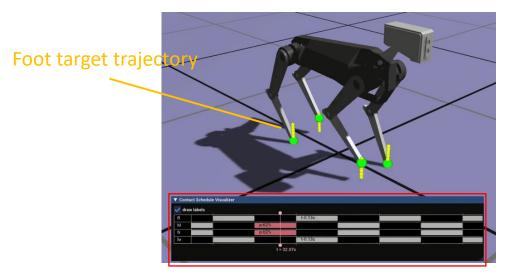
$$\mathbf{q}^{i+1} = \mathbf{q}^i + (\mathbf{J}^{\mathsf{T}}\mathbf{J})^{-1}\mathbf{J}^{\mathsf{T}}(\mathbf{p}_{\mathsf{EE}}^{\mathsf{target}} - \mathsf{FK}(\mathbf{q}^i))$$

 $J^+ := (J^T J)^{-1} J^T$ is called Moore-Penrose pseudo inverse. Thus, this method is often called "Jacobian transpose method"

Assignment 2

Kinematic Walking Controller

Goal

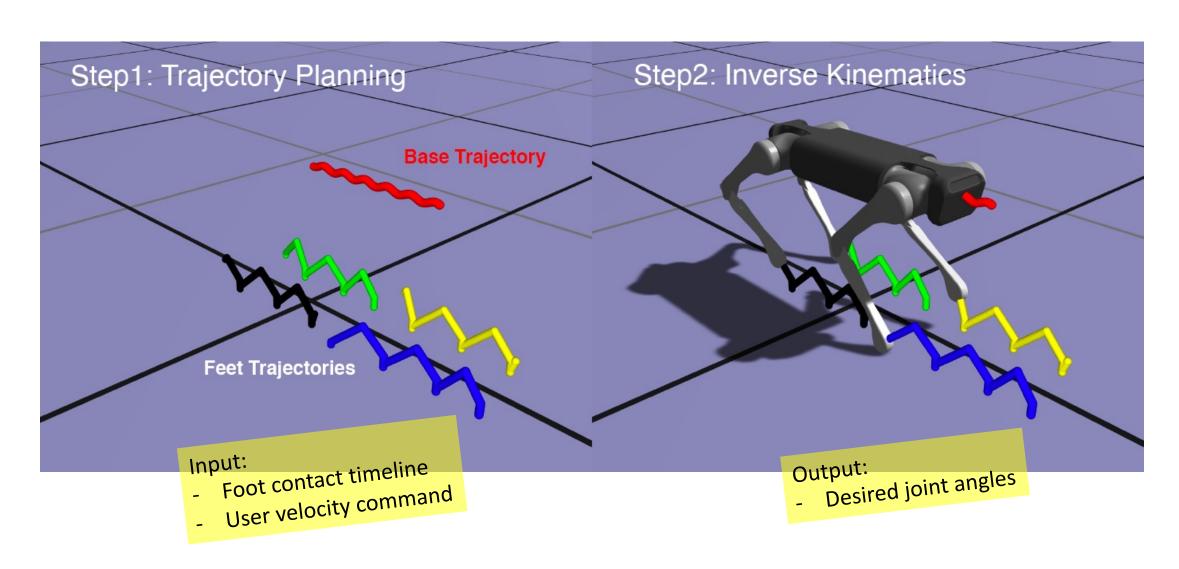


Foot contact timeline

We will implement a kinematic walking controller for a legged robot!

- Learning Objective
 - Formulating Inverse Kinematics as an unconstrained oprimization problem.
 - FK and IK Implementation for complicated systems.
 - Sneak peek of legged locomotion planning strategy.

Control Pipeline Overview



Inverse Kinematics Overview

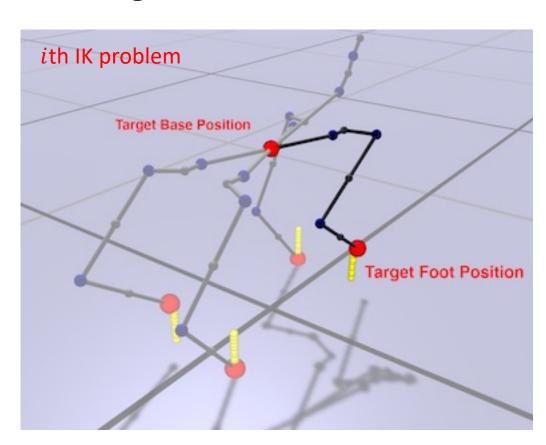
- We will assume the base perfectly follows the target.
- Thus, we only solve IK for the legs.
 - One leg = one IK problem

For *i*th IK problem

$$\mathbf{q}^{\text{desired},i} = \operatorname{argmin}_{\mathbf{q}} \| \mathbf{p}_{\text{EE},i}^{\text{target}} - \mathbf{FK}_{i}(\mathbf{q}) \|_{2}^{2}$$

Total 4 independent IK problems
 → Sum up solutions for q^{desired}

$$\mathbf{q}^{\text{desired}} = \sum_{i=1}^{4} \mathbf{q}^{\text{desired},i}$$



Baseline Exercises

- Ex.1 Forward Kinematics (20%)
- Ex.2-1 Inverse Kinematics Jacobian by Finite Difference (20%)
- Ex.2-2 Inverse Kinematics IK solver (20%)
- Ex.3 Trajectory Planning (20%)

Ex.2-1 Inverse Kinematics – Jacobian by FD

For now, we will compute Jacobian matrix with FD

$$\mathbf{J} = \frac{\partial \mathbf{F} \mathbf{K}_{1}}{\partial \mathbf{q}_{1}} = \begin{bmatrix} \frac{\partial \mathbf{F} \mathbf{K}_{1}}{\partial q_{1}} & \dots & \frac{\partial \mathbf{F} \mathbf{K}_{1}}{\partial q_{j}} & \dots & \frac{\partial \mathbf{F} \mathbf{K}_{1}}{\partial q_{n}} \\ \frac{\partial \mathbf{F} \mathbf{K}_{2}}{\partial q_{1}} & \dots & \frac{\partial \mathbf{F} \mathbf{K}_{2}}{\partial q_{j}} & \dots & \frac{\partial \mathbf{F} \mathbf{K}_{2}}{\partial q_{n}} \\ \frac{\partial \mathbf{F} \mathbf{K}_{3}}{\partial q_{1}} & \dots & \frac{\partial \mathbf{F} \mathbf{K}_{3}}{\partial q_{j}} & \dots & \frac{\partial \mathbf{F} \mathbf{K}_{3}}{\partial q_{n}} \end{bmatrix}$$

$$\mathbf{FK}(\mathbf{q}) = \left[\mathrm{FK}_{x}(\mathbf{q}), \mathrm{FK}_{y}(\mathbf{q}), \mathrm{FK}_{z}(\mathbf{q}) \right]^{\mathrm{T}}$$

"Central difference"

$$\mathbf{J}_{i,j} = \frac{\mathrm{FK}_i(\mathbf{q} + \mathbf{h}_j) - \mathrm{FK}_i(\mathbf{q} - \mathbf{h}_j)}{2h}$$

*j*th component

$$\mathbf{h}_i = \mathbf{h}[0, ..., 0, 1, 0, ..., 0]^{\mathrm{T}}$$

Small perturbation

Ex.2-2 IK Solver

You may need to implement line search and regularization for a better convergence...

- Choose one of the following methods.
 - Gradient descent

$$\mathbf{q}^{i+1} = \mathbf{q}^i + \gamma \mathbf{J}^{\mathrm{T}} (\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{F} \mathbf{K}(\mathbf{q}))$$

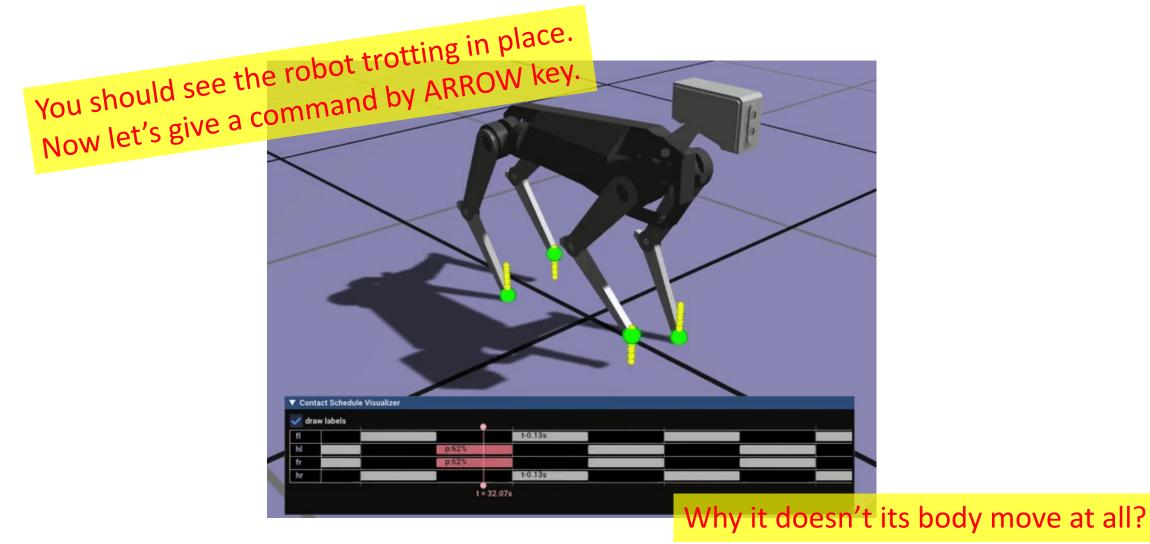
• Newton's method

$$\mathbf{q}^{i+1} = \mathbf{q}^i + \left[-\frac{\partial \mathbf{J}^T}{\partial \mathbf{q}} (\mathbf{p}_{EE}^{target} - \mathbf{FK}(\mathbf{q})) + \mathbf{J}^T \mathbf{J} \right]^{-1} \mathbf{J}^T (\mathbf{p}_{EE}^{target} - \mathbf{FK}(\mathbf{q}))$$

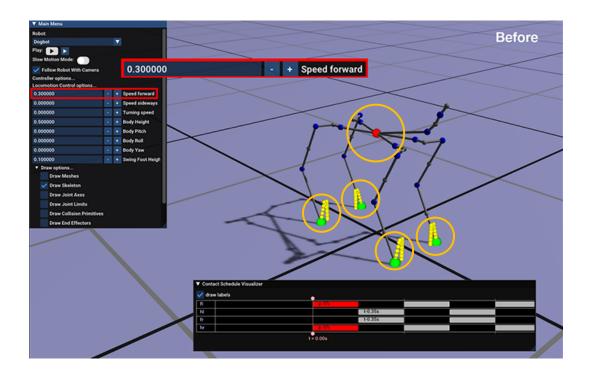
• Gauss-Newton method

$$\mathbf{q}^{i+1} = \mathbf{q}^i + (\mathbf{J}^{\mathrm{T}}\mathbf{J})^{-1}\mathbf{J}^{\mathrm{T}}(\mathbf{p}_{\mathrm{EE}}^{\mathrm{target}} - \mathbf{FK}(\mathbf{q}))$$

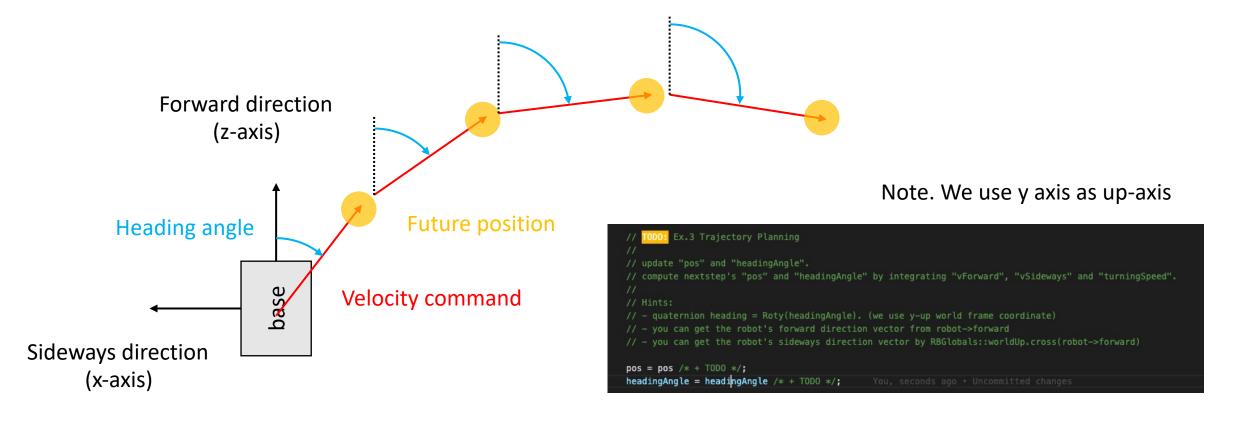
Once you finish Ex.2 ...

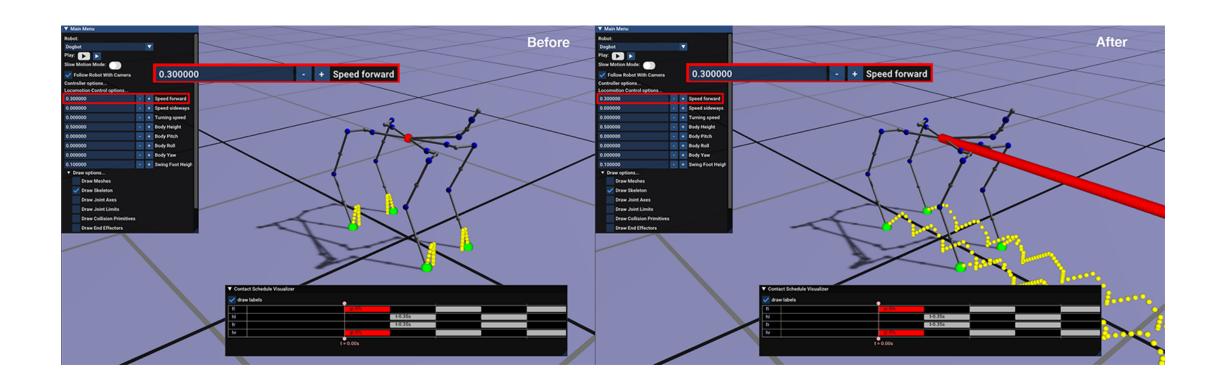


- The target trajectories are not updated at all!
 - We should update the trajectories according to user command.



 We are going to integrate target velocity command to get future position of the base.

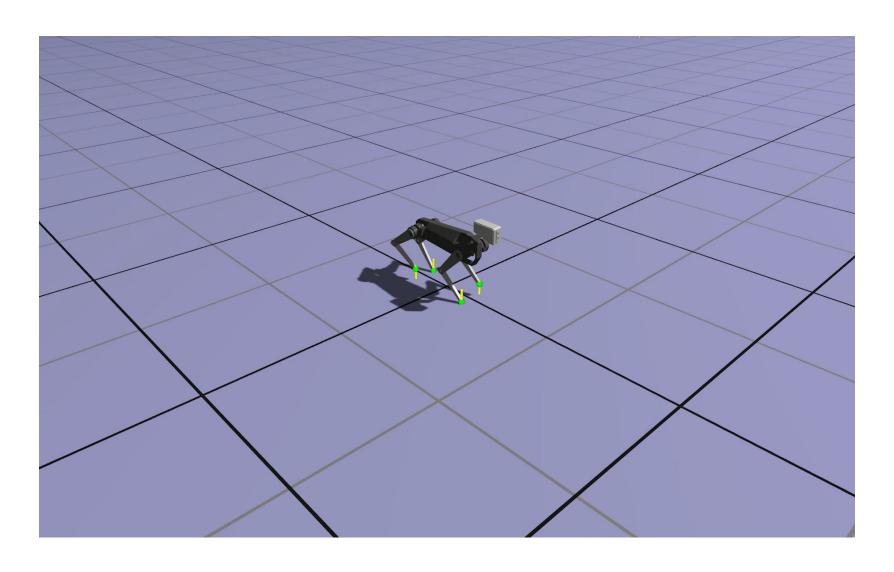




- Sidenote
 - Once you complete Ex.3, the feet trajectory is also updated by user commands. (I implemented a foot trajectory planning strategy already)
 - Planning the feet trajectories is a bit more tricky.
 - We use a strategy called "Raibert Heuristic"
 - If you are interested, please read

M. Raibert et al., Experiments in Balance with a 3D One-Legged Hopping Machine, 1984

Baseline Exercises

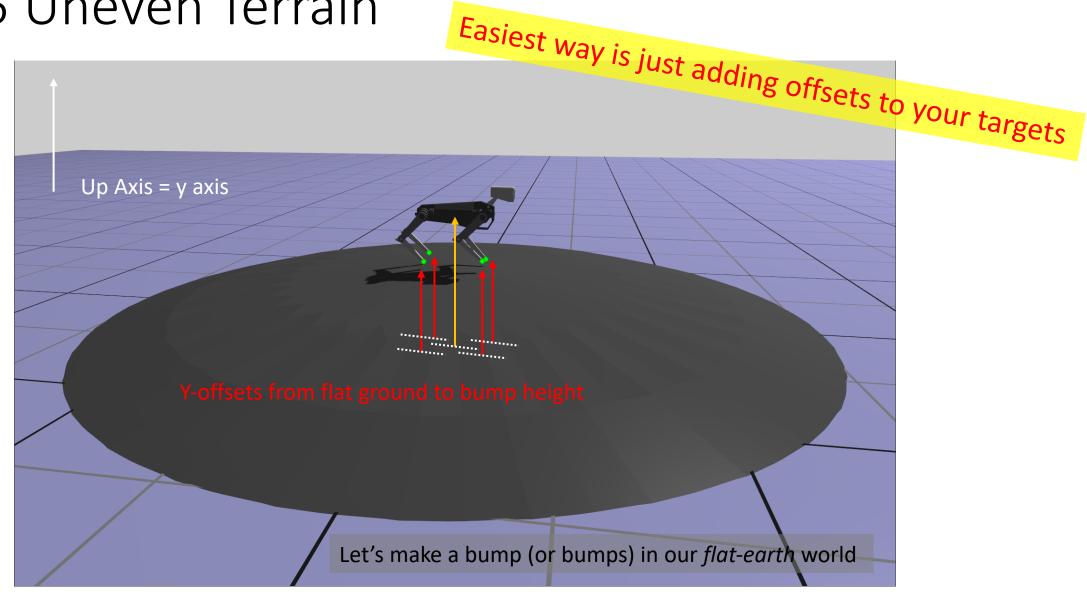


Advanced Exercises

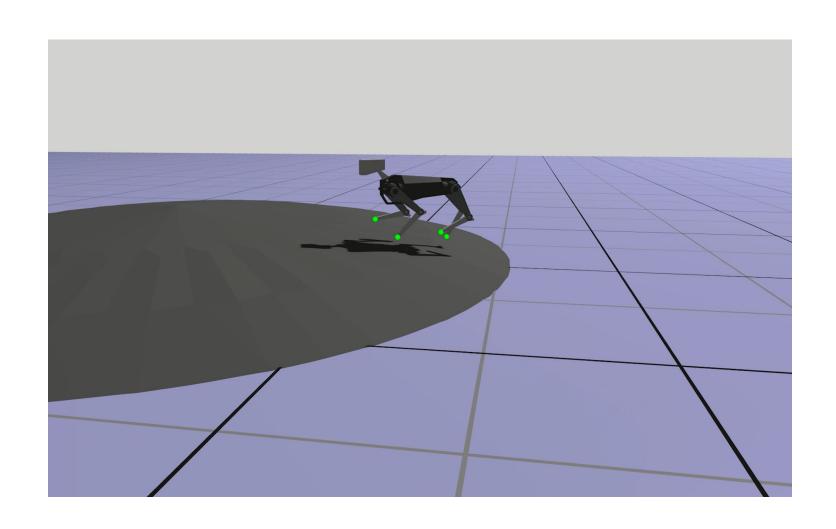
- Ex.4 Analytic Jacobian Unit test will check your implementation
- Ex.5 Uneven Terrain
 - 5% for walking on terrain
 - 5% for visualization

You have a full freedom. Create your own terrain.

Ex.5 Uneven Terrain



Ex.5 Uneven Terrain



Hand-in and Grading Scheme

- Hand-in (April 2nd, 2021, 18:00 CEST)
 - A short demo video for baseline exercises (Ex.1 Ex. 3)
 - A short demo video for Ex.5
 - Unit test all passes
 - Code pushed to your github repo.
- Evaluation
 - Baseline exercises implementation (80%)
 - Advanced exercises implementation (20%)

Please do read README.md very carefully!

Can we use kinematic walking controller for a real robot?

• Unfortunately... it doesn't work well in practice



Questions?

- Please actively use GitHub issue.
 - https://github.com/cmm-21/a2/issues

- Contact me if you have other questions.
 - kangd@ethz.ch