Problem Set 1

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1 Problem 1

i) Derive the Hamiltonian and conditions for optimality and formulate the problem as a 2P - BVP.

We start with basic dynamics equations:

$$\dot{x}(t) = V\cos(\theta(t))$$
$$\dot{y}(t) = V\sin(\theta(t))$$
$$\dot{\theta}(t) = \omega(t)$$

We can think of these as a function a(x(t), u(t), t) and say that the derivative of the state vector $\dot{x}(t) = a(x(t), u(t), t)$.

Our goal is to minimize:

$$J = \int_0^{t_f} [\lambda + V(t)^2 + w(t)^2] dt = \lambda t_f + \int_0^{t_f} [V(t)^2 + w(t)^2] dt$$

Now we can express this equation in terms of the desired functions, g, and h.

$$h(t_f) = \lambda t_f$$

$$g(x(t), u(t), t) = V(t)^2 + w(t)^2$$

Next, we now form the hamiltonian, in terms of the above functions and our co-state vector $p = (p_1; p_2; p_3)$.

$$H := g(x(t), u(t), t) + p^{T}(t)[a(x(t), u(t), t)]$$

$$H = V(t)^{2} + \omega(t)^{2} + p_{1}V(t)cos(\theta(t)) + p_{2}V(t)sin(\theta(t)) + p_{3}\omega(t)$$

Next, we take the partial derivatives of H in order to find the Hamiltonian equations.

$$\begin{split} \dot{\bar{X}} &= \frac{\partial H}{\partial p} = \begin{bmatrix} V(t)cos(\theta(t)) \\ V(t)sin(\theta(t)) \\ w(t) \end{bmatrix} \\ \dot{\bar{p}} &= -\frac{\partial H}{\partial X} = \begin{bmatrix} \frac{\partial H}{\partial T} \\ \frac{\partial H}{\partial y} \\ \frac{\partial H}{\partial \theta} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ p_1V(t)sin(\theta(t)) - p_2V(t)cos(\theta(t)) \end{bmatrix} \\ 0 &= \frac{\partial H}{\partial u} = \begin{bmatrix} \frac{\partial H}{\partial V} \\ \frac{\partial H}{\partial w} \end{bmatrix} = \begin{bmatrix} p_1cos(\theta(t)) + p_2 * sin(\theta(t)) + 2V(t) \\ 2w(t) + p_3 \end{bmatrix} \end{split}$$

Using these equations, we can express our new dynamics equations as:

$$\begin{split} \dot{\tilde{x}} &= \tilde{V}(t)cos(\tilde{\theta}(t)) \\ \dot{\tilde{y}} &= \tilde{V}(t)sin(\tilde{\theta}(t)) \\ \dot{\tilde{\theta}} &= \tilde{w}(t) \\ \dot{\tilde{p_1}} &= 0 \\ \dot{\tilde{p_2}} &= 0 \\ \dot{\tilde{p_3}} &= \tilde{p_1}\tilde{V}(t)sin(\tilde{\theta}(t)) - \tilde{p_2}\tilde{V}(t)cos(\tilde{\theta}(t)) \end{split}$$

We can also express \tilde{V} and \tilde{w} as:

$$\begin{split} \tilde{V} &= \frac{-\tilde{p_1}cos(\tilde{\theta}(t)) - \tilde{p_2}sin(\tilde{\theta}(t))}{2} \\ \\ \tilde{w} &= \frac{-\tilde{p_3}}{2} \end{split}$$

From problem description, we have 6 boundary conditions. We require one last equation (from slide 9 of lecture notes) to finish problem formulation. This takes form:

$$\frac{\partial h}{\partial t}(t_f) + H(\tilde{x}(t_f), \tilde{u}(t_f), \tilde{p}(t_f)) = 0$$

$$\lambda + \tilde{V}(t_f)^2 + \tilde{w}(t_f)^2 + \tilde{p_1}\tilde{V}(t)cos(\tilde{\theta}(t)) + \tilde{p_2}\tilde{V}(t)sin(\tilde{\theta}(t)) + \tilde{p_3}\tilde{w}(t_f) = 0$$

Lastly, we rescale the time using a new time variable τ and add a dummy state r to represent t_f .

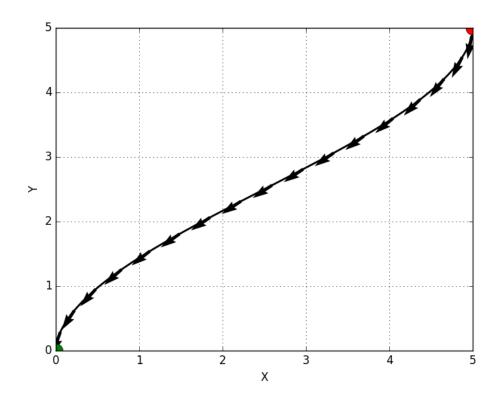
Now our dynamics equations are

$$\begin{split} \tilde{x}\prime &= r\tilde{V}(t)cos(\tilde{\theta}(t))\\ \tilde{y}\prime &= r\tilde{V}(t)sin(\tilde{\theta}(t))\\ \tilde{\theta}\prime &= r\tilde{w}(t)\\ \tilde{p_1}\prime &= 0\\ \tilde{p_2}\prime &= 0\\ \tilde{p_3}\prime &= r[\tilde{p_1}\tilde{V}(t)sin(\tilde{\theta}(t)) - \tilde{p_2}\tilde{V}(t)cos(\tilde{\theta}(t))]\\ \tilde{r}\prime &= 0 \end{split}$$

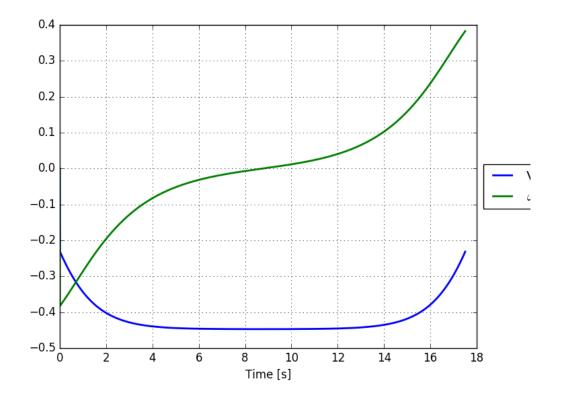
With boundary conditions:

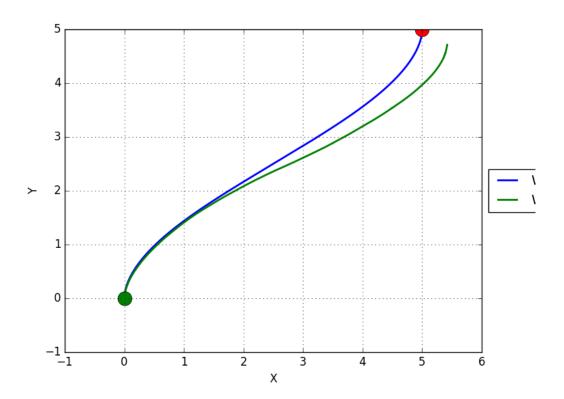
$$\begin{split} \tilde{x}(0) &= 0 \\ \tilde{y}(0) &= 0 \\ \tilde{\theta}(0) &= -\pi/2 \\ \tilde{x}(1) &= 5 \\ \tilde{y}(1) &= 5 \\ \tilde{\theta}(1) &= -\pi/2 \\ \lambda + \tilde{V}(1)^2 + \tilde{w}(1)^2 + \tilde{p_1}\tilde{V}(1)cos(\tilde{\theta}(1)) + \tilde{p_2}\tilde{V}(1)sin(\tilde{\theta}(1)) + \tilde{p_3}\tilde{w}(1) = 0 \end{split}$$

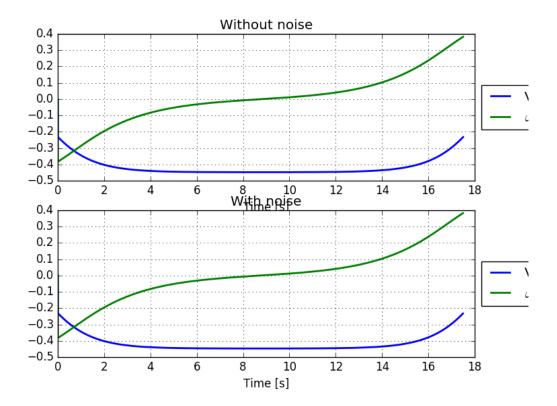
ii) Implemented in code



iii)







i) We start with the given expression for x and y:

$$x = x_1 * \psi_1 + x_2 * \psi_2 + x_3 * \psi_3 + x_4 * \psi_4 = x_1 + x_2 t + x_3 t^2 + x_4 t^3$$
$$y = y_1 + y_2 t + y_3 t^2 + y_4 t^3$$
$$\dot{x} = x_2 + 2x_3 t + 3x_4 t^2$$
$$\dot{y} = y_2 + 2y_3 t + 3y_4 t^2$$

Now we can use these expressions to form a matrix equation of constraints. Particularly, we write:

$$x_{1} = 0$$

$$y_{1} = 0$$

$$y_{1} + y_{2}t_{f} + y_{3}t_{f}^{2} + y_{4}t_{f}^{3} = 5$$

$$x_{1} + x_{2}t_{f} + x_{3}t_{f}^{2} + x_{4}t_{f}^{3} = 5$$

$$x_{2} = 0$$

$$x_{2} + 2x_{3}t_{f} + 3x_{4}t_{f}^{2} = 0$$

$$y_2 = -0.5$$
$$y_2 + 2y_3t_f + 3y_4t_f^2 = -0.5$$

Finally, as a matrix equation, these coefficients can be solved for by writing:

$$Ax = b = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & t_f & t_f^2 & t_f^3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & t_f & t_f^2 & t_f^3 \\ 0 & 1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 2t_f & 3t_f^2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 2t_f & 3t_f^2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 5 \\ 0 \\ 0 \\ -0.5 \\ -0.5 \end{bmatrix}$$

Solution is:

$$x = A^{-1}b$$

ii) Once we have solved for these parameters, we can scale our velocity to ensure that we've stayed below the max allowable velocity.

We first define $s = \int_0^{t_f} V(t) dt$ and $\tilde{V} = min(0.5, V(s), \frac{1}{|w_s|})$, where $w_s = w/V$.

Upon having this rescaled V, we need to now find a rescaled s(t) parameter. To do this, we simply integrate $\tilde{V}(s)$ wrt s in order to find the final time. Once we have the final time, we can integrate \tilde{V} wrt t to find s. To find a complete t vector, we use the "cumtrapz" function in numpy.

$$t_f = \int_0^{s_f} \frac{1}{\tilde{V}(s)} ds$$

$$\tilde{t} = cumtrapz(\frac{1}{\tilde{V}}, s)$$

$$\tilde{s} = \int_{0}^{t_f} \tilde{V}(t)dt = cumtrapz(\tilde{V}(\tilde{t}), \tilde{t})$$

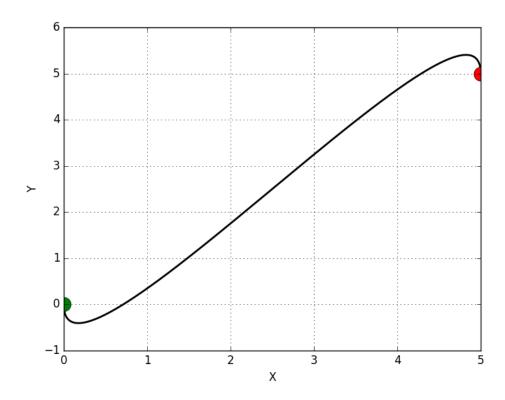
Finally, we get both t and s into 5ms increments by using an interpolation of \tilde{s} and \tilde{t} over the longer time horizon.

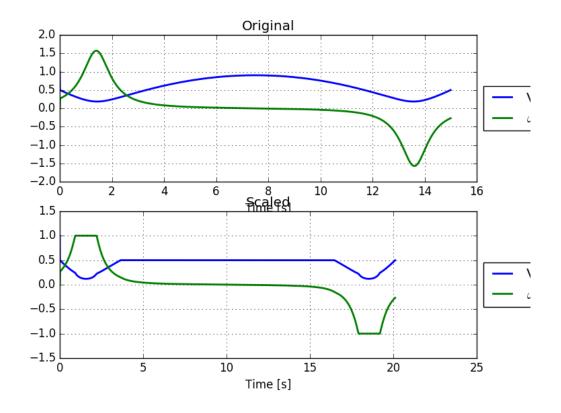
To obtain x,y, and θ , we note that x is invariant to path. Therefore $x(s) = x(\tilde{s})$. We simply perform an interpolation of x(s) using \tilde{s} and we have the final solution. This process is used for y and θ as well. We can also solve for the derivatives of x and y using:

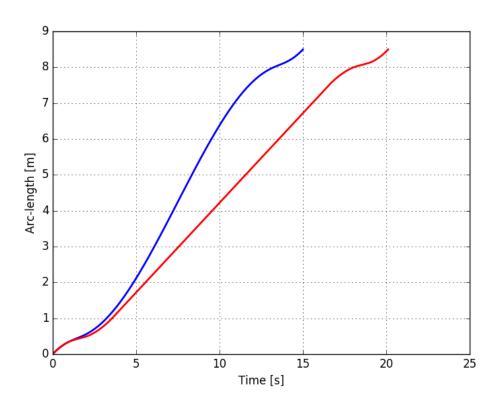
$$\dot{x} = V cos(\theta)$$

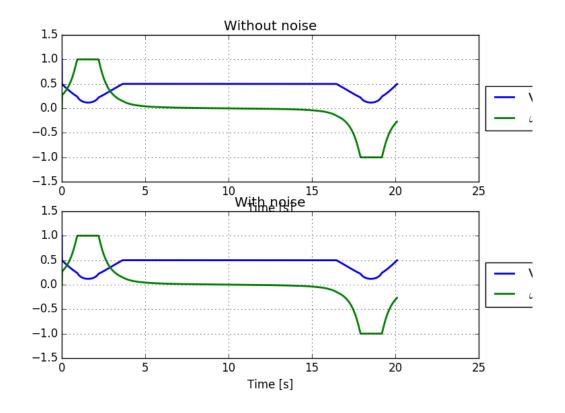
$$\dot{y} = V sin(\theta)$$

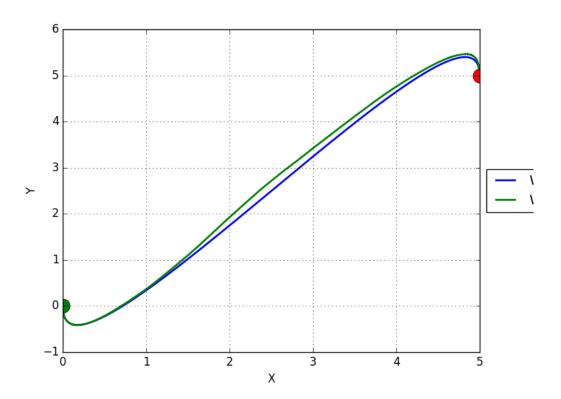
The double derivatives of x and y are solved for by using the "diff" function in python's numpy library, making sure to divide by dt.

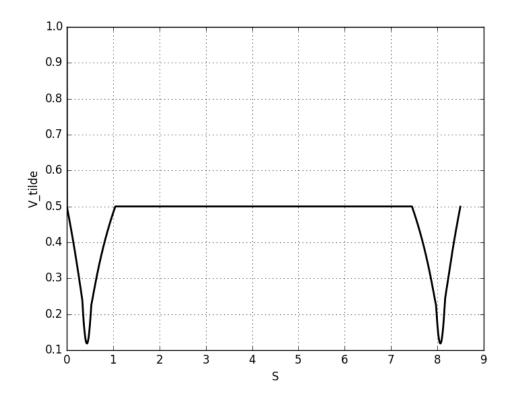




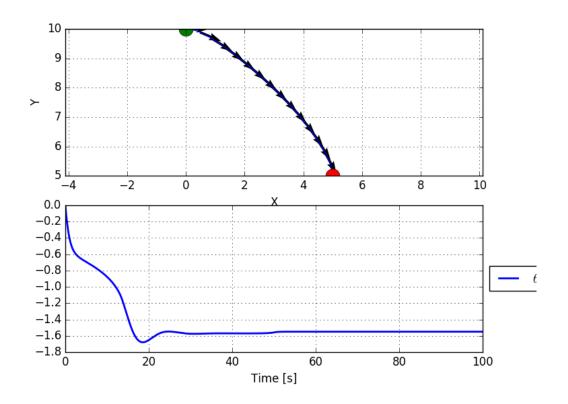


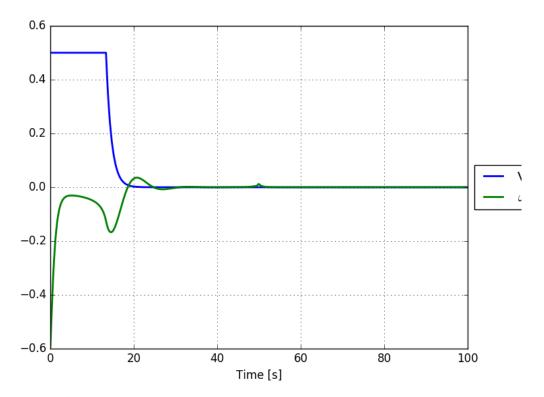




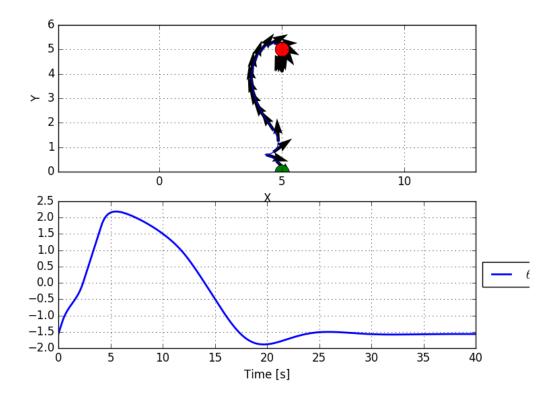


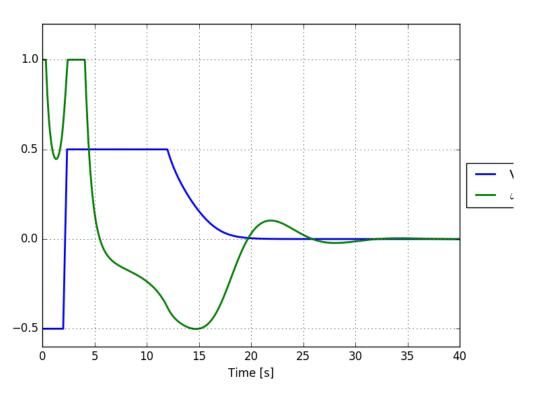
Forward Park



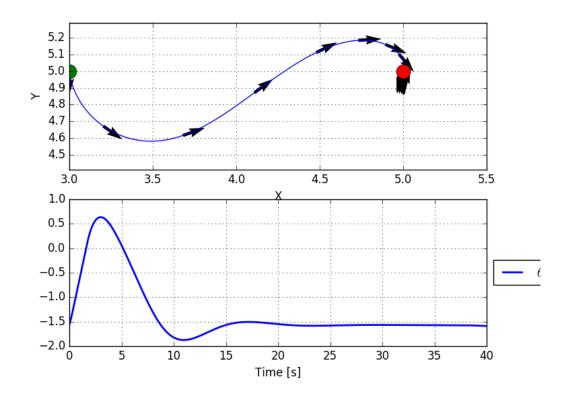


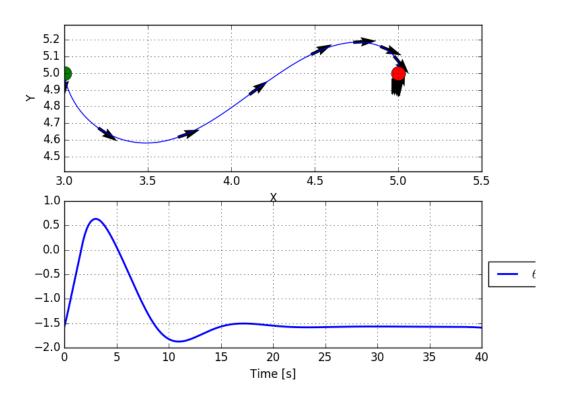
Reverse Park





Parallel Park





i) Write down the form of the dynamic compensator as a set of differential-algebraic equations with input (u1; u2) and output (V; w). Clearly define any internal states that you may need.

Given in the problem statement, we have:

$$u_1 = \ddot{x} + k_{px}(x_d - x) + k_{dx}(\dot{x}_d - x)$$

$$u_2 = \ddot{y} + k_{py}(y_d - y) + k_{dy}(\dot{y}_d - y)$$

We now introduce the matrix equation from problem 2:

$$\begin{bmatrix} a \\ w \end{bmatrix} = \begin{bmatrix} \dot{V} \\ w \end{bmatrix} = \begin{bmatrix} cos(\theta) & -Vsin(\theta) \\ sin(\theta) & Vcos(\theta) \end{bmatrix}^{-1} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

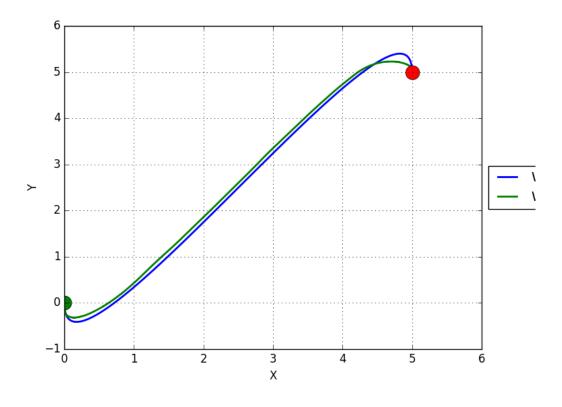
As demonstrated in a reference paper,¹ we create a new variable ζ to represent an intermediate state between control input a and V. We write:

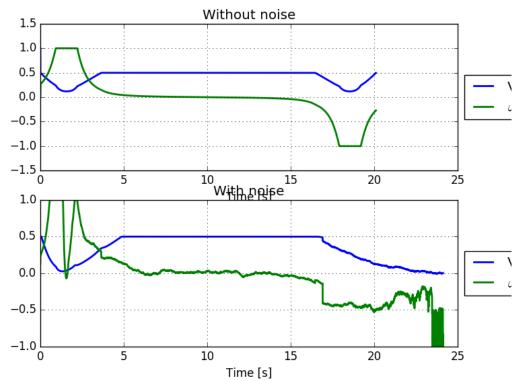
$$V = \zeta$$

Finally we have:

$$\begin{bmatrix} a \\ w \end{bmatrix} = \begin{bmatrix} \dot{\zeta} \\ w \end{bmatrix} = \begin{bmatrix} \cos(\theta) & -\zeta \sin(\theta) \\ \sin(\theta) & \zeta \cos(\theta) \end{bmatrix}^{-1} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

¹http://ieeexplore.ieee.org/stamp/stamp.jsp?arnumber=1058053





Attached in rosbag files