

Computing the Adjoint Equations given a cost function symbolically

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In[1211]:= Clear["Global`*"]; (* Fix Bugs here *)
Remove["Global`*"];

Clear[u];
n = 20;  $\tau$  = 15;  $\tau_1$  =  $\tau$  * 1.25;
nDim = 4;
 $\Delta t = \frac{\tau}{n}$ ;
xState = {x, xdot,  $\theta$ ,  $\theta$ dot};
 $\lambda$  = { $\lambda_1$ ,  $\lambda_2$ ,  $\lambda_3$ ,  $\lambda_4$ };

fx =
  {x2, (A * Sin[ $\theta_1$ ] * Cos[ $\theta_1$ ] + A * Sin[ $\theta_1$ ] *  $\theta_2^2$  + u) / (1 - A * Cos[ $\theta_1$ ]^2),  $\theta_2$ , -Sin[ $\theta_1$ ] -
    Cos[ $\theta_1$ ] * (A * Sin[ $\theta_1$ ] * Cos[ $\theta_1$ ] + A * Sin[ $\theta_1$ ] *  $\theta_2^2$  + u) / (1 - A * Cos[ $\theta_1$ ]^2)} /.
  {x1  $\rightarrow$  x, x2  $\rightarrow$  xdot,  $\theta_1 \rightarrow \theta$ ,  $\theta_2 \rightarrow \theta$ dot};

L = 1/2 * u^2 + 1/2 * Weight * (xState - {0, 0,  $\pi$ , 0}) . (xState - {0, 0,  $\pi$ , 0});
(*Cost function*)
eqn = D[fx, u] .  $\lambda$  + D[L, u];
sol = Solve[{eqn == 0}, {u}] [[1]];
{u} = {u} /. sol;
 $\lambda$ dot = -Grad[fx, xState]^T .  $\lambda$  - Grad[L, xState]^T;
fSymbolic = Simplify[Join[fx,  $\lambda$ dot]]
Dimensions[fSymbolic]

```

$$\begin{aligned}
\text{Out[1224]} = \left\{ \text{xdot}, \frac{\frac{\lambda_2 - \lambda_4 \cos[\theta]}{-1 + A \cos[\theta]^2} + A \theta \text{dot}^2 \sin[\theta] + A \cos[\theta] \sin[\theta]}{1 - A \cos[\theta]^2}, \theta \text{dot}, \right. \\
\left. -\sin[\theta] - \frac{\cos[\theta] \left(\frac{\lambda_2 - \lambda_4 \cos[\theta]}{-1 + A \cos[\theta]^2} + A \theta \text{dot}^2 \sin[\theta] + A \cos[\theta] \sin[\theta] \right)}{1 - A \cos[\theta]^2}, -\text{Weight } x, \right. \\
\left. -\text{Weight } \text{xdot} - \lambda_1, \frac{1}{(-1 + A \cos[\theta]^2)^3} \left(-\pi \text{Weight} + \text{Weight } \theta + A^2 (A \theta \text{dot}^2 \lambda_2 - \lambda_4) \cos[\theta]^5 + \right. \right. \\
\left. A^3 (\pi \text{Weight} - \text{Weight } \theta + \lambda_2 - \theta \text{dot}^2 \lambda_4) \cos[\theta]^6 - A (\lambda_2 - \theta \text{dot}^2 \lambda_4) \sin[\theta]^2 + \right. \\
\left. A \cos[\theta]^2 (3 \pi \text{Weight} - 3 \text{Weight } \theta + \lambda_2 - \theta \text{dot}^2 \lambda_4 - 3 \lambda_2 \lambda_4 \sin[\theta]) + \right. \\
\left. \cos[\theta] (A \theta \text{dot}^2 \lambda_2 - \lambda_4 + \lambda_4^2 \sin[\theta] - 2 A^2 \theta \text{dot}^2 \lambda_2 \sin[\theta]^2) + \right. \\
\left. A \cos[\theta]^3 (-2 A \theta \text{dot}^2 \lambda_2 + 2 \lambda_4 + \lambda_4^2 \sin[\theta] + 2 A (A \theta \text{dot}^2 \lambda_2 - \lambda_4) \sin[\theta]^2) + \right. \\
\left. A^2 \cos[\theta]^4 (-3 \pi \text{Weight} + 3 \text{Weight } \theta - 2 \lambda_2 + 2 \theta \text{dot}^2 \lambda_4 + A (\lambda_2 - \theta \text{dot}^2 \lambda_4) \sin[\theta]^2) + \right. \\
\left. A \lambda_2^2 \sin[2\theta] + \lambda_4 \sin[\theta] (-\lambda_2 + A \sin[2\theta]) \right), \\
\left. \frac{\text{Weight } \theta \text{dot} + \lambda_3 - A (\text{Weight } \theta \text{dot} + \lambda_3) \cos[\theta]^2 + 2 A \theta \text{dot} \lambda_2 \sin[\theta] - 2 A \theta \text{dot} \lambda_4 \cos[\theta] \sin[\theta]}{-1 + A \cos[\theta]^2} \right\}
\end{aligned}$$

Out[1225]= {8}

In[904]:= Lnew

$$\text{Out[904]} = \frac{1}{2} \left(x^2 + \dot{x}^2 + (-\pi + \theta)^2 + \dot{\theta}^2 \right) + \frac{(\lambda_2 - \lambda_4 \cos[\theta])^2}{2(-1 + A \cos[\theta])^2}$$

In[1226]:=

```
ClearAll["Global`*"];
Remove["Global`*"];
(*ICs - Initial Conditions *) (* Fix Feedback *)
ffCartPendulum[ICs_, n_, τ_, τ1_, A_, order_, maxIter_, InitGuess_, Weight_] :=
Module[{x, dist, xdot, f, θ, θdot, λ1, λ2, λ3, λ4, Δt, bcs, eqns, sv, froot, xff, xdotff, xff0, xdotff0, θff0, θdotff0},

f[{x_, xdot_, θ_, θdot_, λ1_, λ2_, λ3_, λ4_}] :=
{xdot,  $\frac{\frac{\lambda_2 - \lambda_4 \cos[\theta]}{-1 + A \cos[\theta]^2} + A \theta \dot{\theta}^2 \sin[\theta] + A \cos[\theta] \sin[\theta]}{1 - A \cos[\theta]^2}$ , θdot,  $-\sin[\theta] - \frac{\cos[\theta] \left( \frac{\lambda_2 - \lambda_4 \cos[\theta]}{-1 + A \cos[\theta]^2} + A \theta \dot{\theta}^2 \sin[\theta] + A \cos[\theta] \sin[\theta] \right)}{1 - A \cos[\theta]^2}$ 

xGuess = Table[If[i ≠ -1, xGuess[i+1] = xGuess[i] + Δt*f[xGuess[i]], xGuess[0] = {ICs[[1]], ICs[[2]], ICs[[3]], ICs[[4]]}], {i, 0, n}];
bcs = {Subscript[x, 0] == ICs[[1]], Subscript[xdot, 0] == ICs[[2]], Subscript[x, n] == Subscript[xdot, n] == 0, Subscript[θ, 0] == ICs[[3]], Subscript[θdot, 0] == ICs[[4]]};
eqns = Flatten[Join[bcs, Table[Thread[{Subscript[x, i], Subscript[xdot, i], Subscript[θ, i], Subscript[θdot, i], Subscript[λ1, i], Subscript[λ2, i], Subscript[λ3, i], Subscript[λ4, i]} == f[{Subscript[x, i-1], Subscript[xdot, i-1], Subscript[θ, i-1], Subscript[θdot, i-1], Subscript[λ1, i-1], Subscript[λ2, i-1], Subscript[λ3, i-1], Subscript[λ4, i-1]}], {i, 1, n}]]];
sv = Flatten[Table[{Subscript[x, i], xGuess[[i+1]][1]}, {Subscript[xdot, i], xGuess[[i+1]][2]}, {Subscript[θ, i], xGuess[[i+1]][3]}, {Subscript[θdot, i], xGuess[[i+1]][4]}, {Subscript[λ1, i], xGuess[[i+1]][5]}, {Subscript[λ2, i], xGuess[[i+1]][6]}, {Subscript[λ3, i], xGuess[[i+1]][7]}, {Subscript[λ4, i], xGuess[[i+1]][8]}], {i, 1, n}];
froot = FindRoot[eqns, sv, MaxIterations → maxIter];
xff0 = ListInterpolation[Table[Subscript[x, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
xdotff0 = ListInterpolation[Table[Subscript[xdot, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
θff0 = ListInterpolation[Table[Subscript[θ, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
θdotff0 = ListInterpolation[Table[Subscript[θdot, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
λ1ff0 = ListInterpolation[Table[Subscript[λ1, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
λ2ff0 = ListInterpolation[Table[Subscript[λ2, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
λ3ff0 = ListInterpolation[Table[Subscript[λ3, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];
λ4ff0 = ListInterpolation[Table[Subscript[λ4, i], {i, 0, n}], {0, τ}, InterpolationOrder → order];

uff0 = ListInterpolation[Table[1/(1 - A Cos[Subscript[θ, i]]^2) (Subscript[λ4, i] Cos[Subscript[θ, i]] + A Subscript[θdot, i]^2 Sin[Subscript[θ, i]] + A Cos[Subscript[θ, i]] Sin[Subscript[θdot, i]]), {i, 0, n}], {0, τ}, InterpolationOrder → order];

xff[t_] := Piecewise[{{xff0[t], 0 ≤ t ≤ τ}, {0, t > τ}];
xdotff[t_] := Piecewise[{{xdotff0[t], 0 ≤ t ≤ τ}, {0, t > τ}];
θff[t_] := Piecewise[{{θff0[t], 0 ≤ t ≤ τ}, {π, t > τ}];
θdotff[t_] := Piecewise[{{θdotff0[t], 0 ≤ t ≤ τ}, {0, t > τ}];
uff[t_] := Piecewise[{{uff0[t], 0 ≤ t ≤ τ}, {0, t > τ}];

{xff, xdotff, θff, θdotff, uff, λ1ff0, λ2ff0, λ3ff0, λ4ff0}]

testSwingUp[ICs_, τ_, τ1_, uff0_, A_] := Module[{eq, init, x, xdot, θ, θdot, xs, xdots, es, edots, t, J},
eq = {x'[t] == xdot[t], xdot'[t] == 1/(1 - A Cos[θ[t]]^2) (uff0[t] + A θdot[t]^2 Sin[θ[t]] + A Cos[θ[t]] Sin[θdot[t]]), θ'[t] == θdot[t], θdot'[t] == -Sin[θ[t]}];
init = {x[0] == ICs[[1]], xdot[0] == ICs[[2]], θ[0] == ICs[[3]], θdot[0] == ICs[[4]]};
{xs, xdots, es, edots} = NDSolveValue[{eq, init}, {x, xdot, θ, θdot}, {t, 0, τ1}, Method → {"DiscontinuityProcessing"}];
J = NIntegrate[uff0[t]^2, {t, 0, τ}];
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{xs,xdots,es,edots,uff0,J}]

CalculateSMatrix[x1a_,xdot1a_,theta1a_,thetadot1a_,u1a_,tau_,A_]:= Module[{x,L,RHS,xdot,theta,thetadot,u,K,S,soltn

xState = {x,xdot,theta,thetadot};
x2dot = 1/(1-A Cos[theta]^2) (u+A thetadot^2 Sin[theta]+A Cos[theta] Sin[theta]);
theta2dot= 1/(1-A Cos[theta]^2) (-Sin[theta]-Cos[theta] (u+A thetadot^2 Sin[theta]));
fx = {xdot,x2dot,thetadot,theta2dot};
L = 1/2*u^2 + 1/2*(xState - {0,0,pi,0}).(xState - {0,0,pi,0}); (*Cost function*)
Af = Grad[fx,xState]; (* For nD stuff use Grad*)
Bf = D[fx,u] ;(*For 1D stuff use D*)
Q = Grad[Grad[L,xState],xState]; (* Fix this *)
Mf = Grad[D[L,u],xState];
R = D[L,{u,2}];

S0 = 
$$\begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix};$$


RHS[t_] := (IdentityMatrix[4] + Af^T.S[t] + S[t].Af - KroneckerProduct[S[t].Bf,Bf^T.S[t]]) /. {x->
sol2 = S /. NDSolve[{S'[t]== RHS[t],S[0]==S0},S,{t,0,tau}];
S = sol2[[1]]
]

CalculateGains[x1a_,xdot1a_,theta1a_,thetadot1a_,u1a_,time_,A_,tau_,S_]:= Module[{x,L,RHS,xdot,theta,thetadot,u,K,
xState = {x,xdot,theta,thetadot};
x2dot = 1/(1-A Cos[theta]^2) (u+A thetadot^2 Sin[theta]+A Cos[theta] Sin[theta]);
theta2dot= 1/(1-A Cos[theta]^2) (-Sin[theta]-Cos[theta] (u+A thetadot^2 Sin[theta]));
fx = {xdot,x2dot,thetadot,theta2dot};
Bf = D[fx,u] ;(*For 1D stuff use D*)
K = (Bf^T.S[tau - time])/ . {x-> x1a[time], xdot -> xdot1a[time], theta -> theta1a[time], thetadot -> thetadot1a[time],
K
]

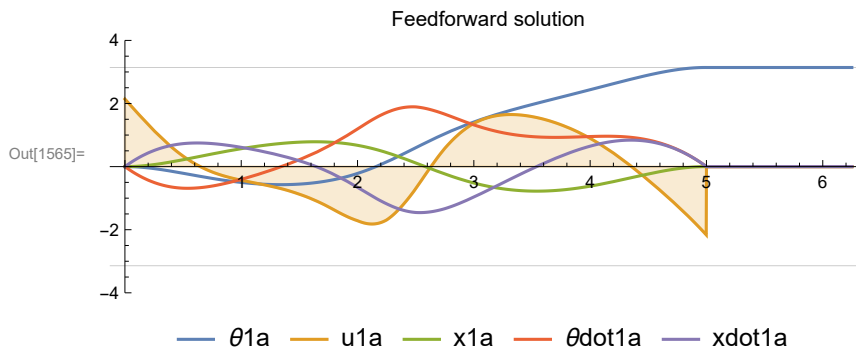
testWithFB[ICs_,tau_,tau1_,x1a_,xdot1a_,theta1a_,thetadot1a_,uff0_,A_]:=Module[{eq,init,theta,thetadot,theta1a,thetadot1a,
k1=k2=3; (* lqr for q=r for balancing pendulum *)
k3 = -0.1;k4 = -0.65;
x1a[t_]:=Piecewise[{{x1a[t],0<=t<=tau},0];
xdot1a[t_]:=Piecewise[{{xdot1a[t],0<=t<=tau},0];
theta1a[t_]:=Piecewise[{{theta1a[t],0<=t<=tau},pi];
thetadot1a[t_]:=Piecewise[{{thetadot1a[t],0<=t<=tau},0];
uff[t_]:=Piecewise[{{uff[t],0<=t<=tau},0];
S = CalculateSMatrix[x1a,xdot1a,theta1a,thetadot1a,uff,tau,A];
K[t_] := CalculateGains[x1a,xdot1a,theta1a,thetadot1a,uff,t,A,tau,S];
ufb[t_] := Piecewise[{{
K[t].{x1a[t]-x[t],xdot1a[t]-xdot[t],theta1a[t]-theta[t],thetadot1a[t]-thetadot[t]},k1(theta1a[t]-theta[t])+k2
eq={x'[t]==xdot[t],xdot'[t]==1/(1-A Cos[theta[t]]^2) (u[t]+A thetadot[t]^2 Sin[theta[t]]+A Cos[theta[t]] Sin[theta[t]]
init={x[0]==ICs[[1]],xdot[0]==ICs[[2]],theta[0]==ICs[[3]],thetadot[0]==ICs[[4]]};

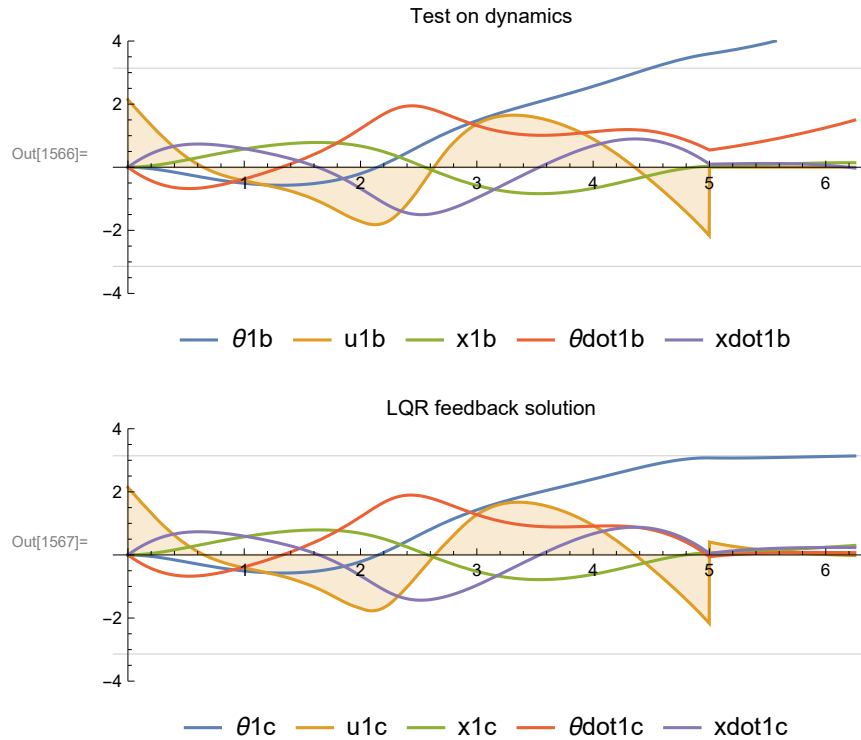
```

```
{xs,xdots,es,edots}=NDSolveValue[{eq,init},{x,xdot,θ,θdot},{t,0,τ1},Method->{"DiscontinuityProces
us[t_]:=uff[t]+Piecewise[{{K[t].{xff[t]-xs[t],xdotff[t]-xdots[t],θff[t]-es[t],θdotff[t]-edots[t]
J = NIntegrate[us[t]^2,{t,0,τ}];
{xs,xdots,es,edots,us,J}]
```

The idea is to use the cost $L = 1/2 \cdot u^2 + 1/2 \cdot (\delta x)^T T (\delta x)$ where $\delta x = x(t) - r(t)$, $r(t) = \{0, 0, 0, \pi, 0\}$. The advantage would be that now we can choose a fixed time τ to be very large and in case the solution can be obtained in a smaller time, it will be done as we are minimizing this cost.

```
In[1558]:= n = 20; τ = 5; τ1 = τ * 1.25; A = 0.2; order = 4; maxIter = 100; Weight = 0;
ICs = {-0.048555026816794494`,
      -1.560065966757075`, 0.7613152376955525`, 1.9382391342292873`};
ICs = {0, 0, 0, 0};
InitGuess =
  {RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}]}];
InitGuess = {0, 0, 0, 0};
{x1a, xdot1a, θ1a, θdot1a, u1a, λ1ff0, λ2ff0, λ3ff0, λ4ff0} =
  ffCartPendulum[ICs, n, τ, τ1, A, order, maxIter, InitGuess, Weight];
{x1b, xdot1b, θ1b, θdot1b, u1b, J1} = testSwingUp[ICs, τ, τ1, u1a, A];
{x1c, xdot1c, θ1c, θdot1c, u1c, J} =
  testWithFB[ICs, τ, τ1, x1a, xdot1a, θ1a, θdot1a, u1a, A];
p1a = Plot[{θ1a[t], u1a[t], x1a[t], θdot1a[t], xdot1a[t]}, {t, 0, τ1}, Filling -> {2 -> Axis},
  PlotRange -> {-4, 4}, PlotLegends -> {"θ1a", "u1a", "x1a", "θdot1a", "xdot1a"},
  PlotLabel -> "Feedforward solution", AspectRatio -> 1 / 3,
  ImageSize -> 400, GridLines -> {None, {-π, π}}];
p1b = Plot[{θ1b[t], u1b[t], x1b[t], θdot1b[t], xdot1b[t]},
  {t, 0, τ1}, PlotRange -> {-4, 4}, Filling -> {2 -> Axis},
  PlotLegends -> {"θ1b", "u1b", "x1b", "θdot1b", "xdot1b"}, PlotLabel -> "Test on dynamics",
  AspectRatio -> 1 / 3, ImageSize -> 400, GridLines -> {None, {-π, π}}];
p1c = Plot[{θ1c[t], u1c[t], x1c[t], θdot1c[t], xdot1c[t]}, {t, 0, τ1}, PlotRange -> {-4, 4},
  Filling -> {2 -> Axis}, PlotLegends -> {"θ1c", "u1c", "x1c", "θdot1c", "xdot1c"},
  PlotLabel -> "LQR feedback solution", AspectRatio -> 1 / 3,
  ImageSize -> 400, GridLines -> {None, {-π, π}}];
```

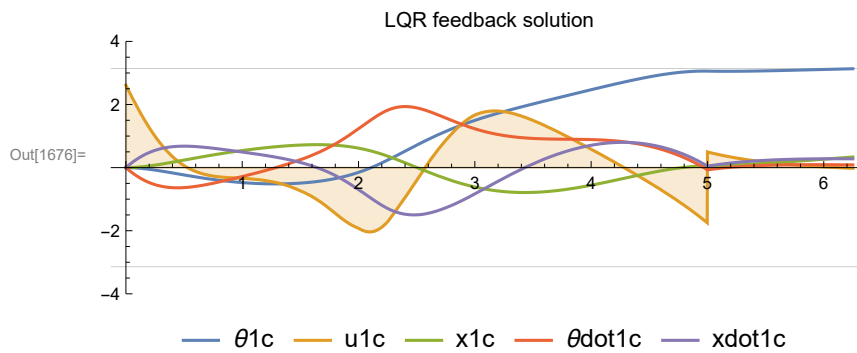
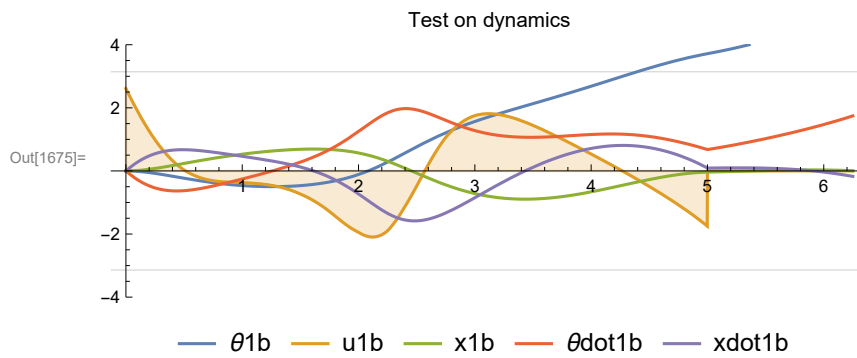
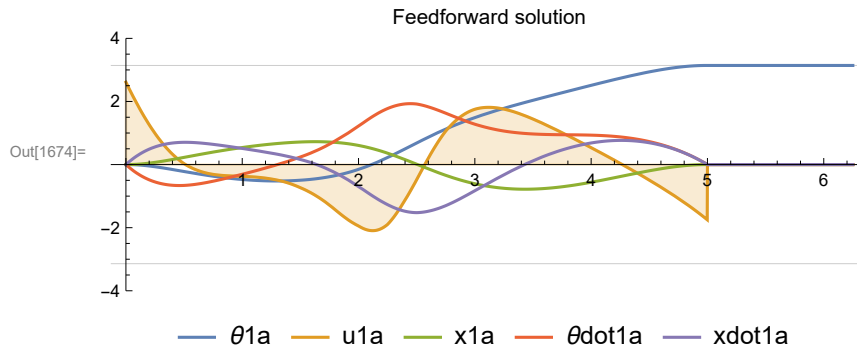




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In[1567]:= n = 20;  $\tau$  = 5;  $\tau 1$  =  $\tau$  * 1.25; A = 0.2; order = 4; maxIter = 100; Weight = 0.4;
ICs = {-0.048555026816794494`,
-1.560065966757075`, 0.7613152376955525`, 1.9382391342292873`};
ICs = {0, 0, 0, 0};
InitGuess =
{RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}]}];
InitGuess = {0, 0, 0, 0};
{x1a, xdot1a,  $\theta 1a$ ,  $\theta dot1a$ , u1a,  $\lambda 1ff0$ ,  $\lambda 2ff0$ ,  $\lambda 3ff0$ ,  $\lambda 4ff0$ } =
ffCartPendulum[ICs, n,  $\tau$ ,  $\tau 1$ , A, order, maxIter, InitGuess, Weight];
{x1b, xdot1b,  $\theta 1b$ ,  $\theta dot1b$ , u1b, J1} = testSwingUp[ICs,  $\tau$ ,  $\tau 1$ , u1a, A];
{x1c, xdot1c,  $\theta 1c$ ,  $\theta dot1c$ , u1c, J} =
testWithFB[ICs,  $\tau$ ,  $\tau 1$ , x1a, xdot1a,  $\theta 1a$ ,  $\theta dot1a$ , u1a, A];
p1a = Plot[{ $\theta 1a[t]$ , u1a[t], x1a[t],  $\theta dot1a[t]$ , xdot1a[t]}, {t, 0,  $\tau 1$ }, Filling  $\rightarrow$  {2  $\rightarrow$  Axis},
PlotRange  $\rightarrow$  {-4, 4}, PlotLegends  $\rightarrow$  {" $\theta 1a$ ", "u1a", "x1a", " $\theta dot1a$ ", "xdot1a"},
PlotLabel  $\rightarrow$  "Feedforward solution", AspectRatio  $\rightarrow$  1 / 3,
ImageSize  $\rightarrow$  400, GridLines  $\rightarrow$  {None, {- $\pi$ ,  $\pi$ }}];
p1b = Plot[{ $\theta 1b[t]$ , u1a[t], x1b[t],  $\theta dot1b[t]$ , xdot1b[t]},
{t, 0,  $\tau 1$ }, PlotRange  $\rightarrow$  {-4, 4}, Filling  $\rightarrow$  {2  $\rightarrow$  Axis},
PlotLegends  $\rightarrow$  {" $\theta 1b$ ", "u1b", "x1b", " $\theta dot1b$ ", "xdot1b"}, PlotLabel  $\rightarrow$  "Test on dynamics",
AspectRatio  $\rightarrow$  1 / 3, ImageSize  $\rightarrow$  400, GridLines  $\rightarrow$  {None, {- $\pi$ ,  $\pi$ }}];
p1c = Plot[{ $\theta 1c[t]$ , u1c[t], x1c[t],  $\theta dot1c[t]$ , xdot1c[t]}, {t, 0,  $\tau 1$ }, PlotRange  $\rightarrow$  {-4, 4},
Filling  $\rightarrow$  {2  $\rightarrow$  Axis}, PlotLegends  $\rightarrow$  {" $\theta 1c$ ", "u1c", "x1c", " $\theta dot1c$ ", "xdot1c"},
PlotLabel  $\rightarrow$  "LQR feedback solution", AspectRatio  $\rightarrow$  1 / 3,
ImageSize  $\rightarrow$  400, GridLines  $\rightarrow$  {None, {- $\pi$ ,  $\pi$ }}];

```



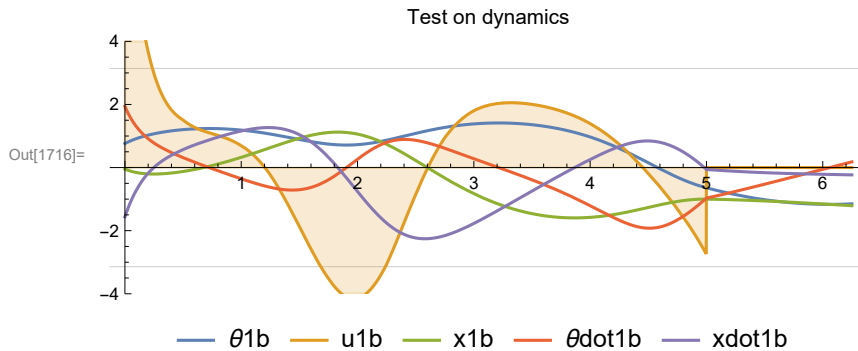
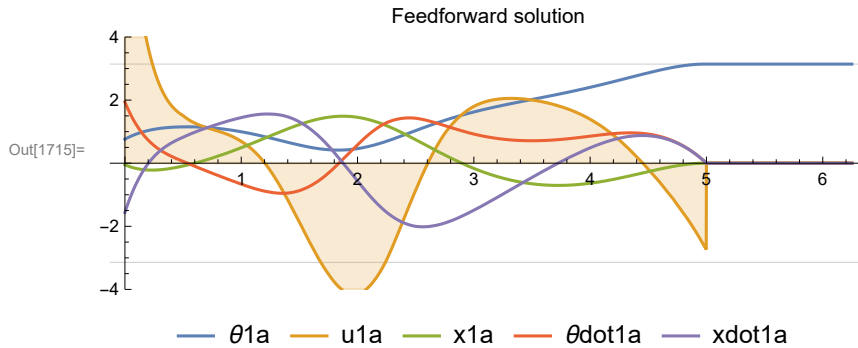
Non zero Initial Conditions worked but required repeated re initializations

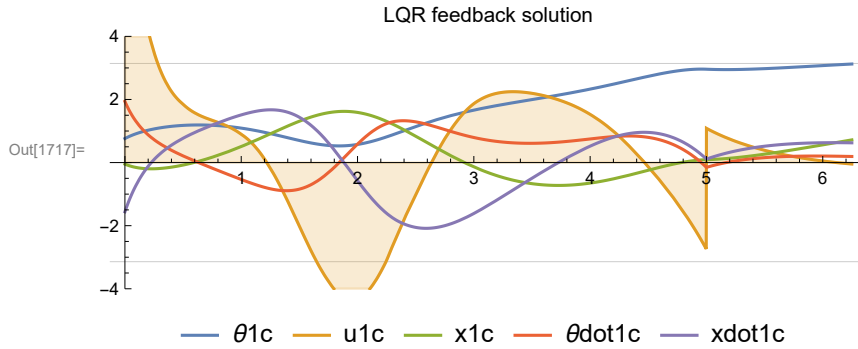
```

In[1710]:= n = 20;  $\tau$  = 5;  $\tau_1$  =  $\tau$  * 1.25; A = 0.2; order = 4; maxIter = 100; Weight = 0.4;
ICs = {-0.048555026816794494`,
      -1.560065966757075`, 0.7613152376955525`, 1.9382391342292873`};
InitGuess =
  {RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}]};

{x1a, xdot1a,  $\theta$ 1a,  $\theta$ dot1a, u1a,  $\lambda$ 1ff0,  $\lambda$ 2ff0,  $\lambda$ 3ff0,  $\lambda$ 4ff0} =
  ffCartPendulum[ICs, n,  $\tau$ ,  $\tau_1$ , A, order, maxIter, InitGuess, Weight];
{x1b, xdot1b,  $\theta$ 1b,  $\theta$ dot1b, u1b, J1} = testSwingUp[ICs,  $\tau$ ,  $\tau_1$ , u1a, A];
{x1c, xdot1c,  $\theta$ 1c,  $\theta$ dot1c, u1c, J} =
  testWithFB[ICs,  $\tau$ ,  $\tau_1$ , x1a, xdot1a,  $\theta$ 1a,  $\theta$ dot1a, u1a, A];
p1a = Plot[{ $\theta$ 1a[t], u1a[t], x1a[t],  $\theta$ dot1a[t], xdot1a[t]}, {t, 0,  $\tau_1$ }, Filling -> {2 -> Axis},
  PlotRange -> {-4, 4}, PlotLegends -> {" $\theta$ 1a", "u1a", "x1a", " $\theta$ dot1a", "xdot1a"},
  PlotLabel -> "Feedforward solution", AspectRatio -> 1 / 3,
  ImageSize -> 400, GridLines -> {None, {- $\pi$ ,  $\pi$ }}]
p1b = Plot[{ $\theta$ 1b[t], u1b[t], x1b[t],  $\theta$ dot1b[t], xdot1b[t]}, {t, 0,  $\tau_1$ }, Filling -> {2 -> Axis},
  PlotRange -> {-4, 4}, PlotLegends -> {" $\theta$ 1b", "u1b", "x1b", " $\theta$ dot1b", "xdot1b"}, PlotLabel -> "Test on dynamics",
  AspectRatio -> 1 / 3, ImageSize -> 400, GridLines -> {None, {- $\pi$ ,  $\pi$ }}]
p1c = Plot[{ $\theta$ 1c[t], u1c[t], x1c[t],  $\theta$ dot1c[t], xdot1c[t]}, {t, 0,  $\tau_1$ }, PlotRange -> {-4, 4},
  Filling -> {2 -> Axis}, PlotLegends -> {" $\theta$ 1c", "u1c", "x1c", " $\theta$ dot1c", "xdot1c"},
  PlotLabel -> "LQR feedback solution", AspectRatio -> 1 / 3,
  ImageSize -> 400, GridLines -> {None, {- $\pi$ ,  $\pi$ }}]

```



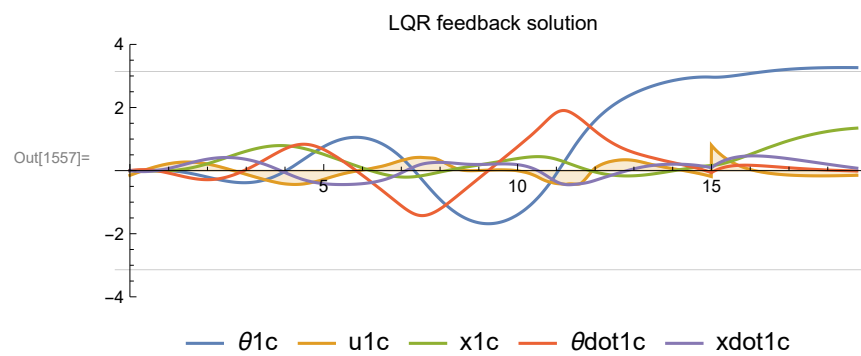
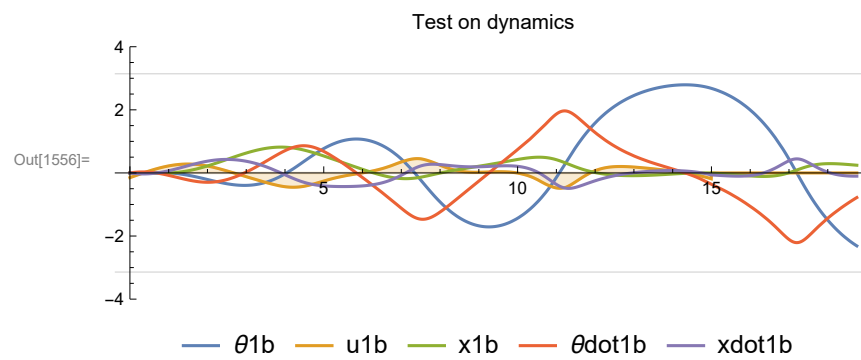
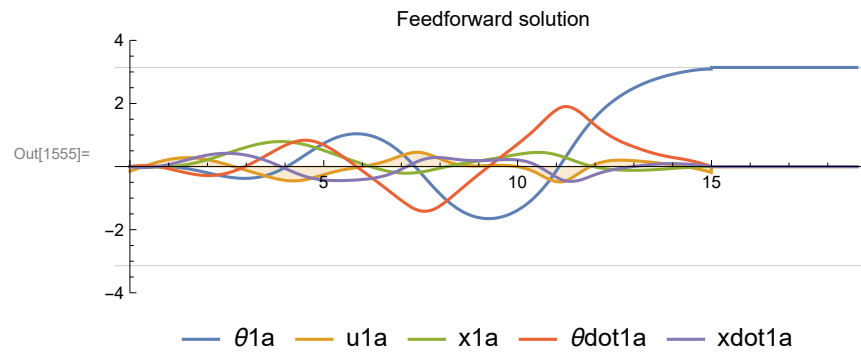


Increasing τ makes the problem much difficult to solve, we also need to increase the value of n

```
In[1548]:= n = 40;  $\tau$  = 15;  $\tau_1$  =  $\tau$  * 1.25; A = 0.2; order = 4; maxIter = 100; Weight = 0;
ICs = {-0.048555026816794494`,
      -1.560065966757075`, 0.7613152376955525`, 1.9382391342292873`};
ICs = {0, 0, 0, 0};
InitGuess =
  {RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}]};
InitGuess = {0, 0, 0, 0};
{x1a, xdot1a,  $\theta$ 1a,  $\theta$ dot1a, u1a,  $\lambda$ 1ff0,  $\lambda$ 2ff0,  $\lambda$ 3ff0,  $\lambda$ 4ff0} =
  ffCartPendulum[ICs, n,  $\tau$ ,  $\tau_1$ , A, order, maxIter, InitGuess, Weight];
{x1b, xdot1b,  $\theta$ 1b,  $\theta$ dot1b, u1b, J1} = testSwingUp[ICs,  $\tau$ ,  $\tau_1$ , u1a, A];
{x1c, xdot1c,  $\theta$ 1c,  $\theta$ dot1c, u1c, J} =
  testWithFB[ICs,  $\tau$ ,  $\tau_1$ , x1a, xdot1a,  $\theta$ 1a,  $\theta$ dot1a, u1a, A];
p1a = Plot[{ $\theta$ 1a[t], u1a[t], x1a[t],  $\theta$ dot1a[t], xdot1a[t]}, {t, 0,  $\tau_1$ }, Filling -> {2 -> Axis},
  PlotRange -> {-4, 4}, PlotLegends -> {" $\theta$ 1a", "u1a", "x1a", " $\theta$ dot1a", "xdot1a"},
  PlotLabel -> "Feedforward solution", AspectRatio -> 1 / 3,
  ImageSize -> 400, GridLines -> {None, {- $\pi$ ,  $\pi$ }}]
p1b = Plot[{ $\theta$ 1b[t], u1b[t], x1b[t],  $\theta$ dot1b[t], xdot1b[t]},
  {t, 0,  $\tau_1$ }, PlotRange -> {-4, 4}, Filling -> {2 -> Axis},
  PlotLegends -> {" $\theta$ 1b", "u1b", "x1b", " $\theta$ dot1b", "xdot1b"}, PlotLabel -> "Test on dynamics",
  AspectRatio -> 1 / 3, ImageSize -> 400, GridLines -> {None, {- $\pi$ ,  $\pi$ }}]
p1c = Plot[{ $\theta$ 1c[t], u1c[t], x1c[t],  $\theta$ dot1c[t], xdot1c[t]}, {t, 0,  $\tau_1$ }, PlotRange -> {-4, 4},
  Filling -> {2 -> Axis}, PlotLegends -> {" $\theta$ 1c", "u1c", "x1c", " $\theta$ dot1c", "xdot1c"},
  PlotLabel -> "LQR feedback solution", AspectRatio -> 1 / 3,
  ImageSize -> 400, GridLines -> {None, {- $\pi$ ,  $\pi$ }}]
```

FindRoot: The line search decreased the step size to within tolerance specified by AccuracyGoal and PrecisionGoal but was unable to find a sufficient decrease in the merit function. You may need more than MachinePrecision digits of working precision to meet these tolerances.

NIntegrate: NIntegrate failed to converge to prescribed accuracy after 9 recursive bisections in $t\$485732$ near $\{t\$485732\} = \{11.6306\}$. NIntegrate obtained 0.8817100448459009` and 0.000011277560712045734` for the integral and error estimates.



```

In[1718]:= n = 40;  $\tau$  = 15;  $\tau_1$  =  $\tau$  * 1.25; A = 0.2; order = 4; maxIter = 100; Weight = 0.01;
ICs = {-0.048555026816794494`,
      -1.560065966757075`, 0.7613152376955525`, 1.9382391342292873`};
ICs = {0, 0, 0, 0};
InitGuess =
  {RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}], RandomReal[{-1, 1}]}];
InitGuess = {0, 0, 0, 0};
{x1a, xdot1a,  $\theta$ 1a,  $\theta$ dot1a, u1a,  $\lambda$ 1ff0,  $\lambda$ 2ff0,  $\lambda$ 3ff0,  $\lambda$ 4ff0} =
  ffCartPendulum[ICs, n,  $\tau$ ,  $\tau_1$ , A, order, maxIter, InitGuess, Weight];
{x1b, xdot1b,  $\theta$ 1b,  $\theta$ dot1b, u1b, J1} = testSwingUp[ICs,  $\tau$ ,  $\tau_1$ , u1a, A];
{x1c, xdot1c,  $\theta$ 1c,  $\theta$ dot1c, u1c, J} =
  testWithFB[ICs,  $\tau$ ,  $\tau_1$ , x1a, xdot1a,  $\theta$ 1a,  $\theta$ dot1a, u1a, A];
p1a = Plot[{ $\theta$ 1a[t], u1a[t], x1a[t],  $\theta$ dot1a[t], xdot1a[t]}, {t, 0,  $\tau_1$ }, Filling  $\rightarrow$  {2  $\rightarrow$  Axis},
  PlotRange  $\rightarrow$  {-4, 4}, PlotLegends  $\rightarrow$  {" $\theta$ 1a", "u1a", "x1a", " $\theta$ dot1a", "xdot1a"},
  PlotLabel  $\rightarrow$  "Feedforward solution", AspectRatio  $\rightarrow$  1 / 3,
  ImageSize  $\rightarrow$  400, GridLines  $\rightarrow$  {None, {- $\pi$ ,  $\pi$ }}]
p1b = Plot[{ $\theta$ 1b[t], u1a[t], x1b[t],  $\theta$ dot1b[t], xdot1b[t]},
  {t, 0,  $\tau_1$ }, PlotRange  $\rightarrow$  {-4, 4}, Filling  $\rightarrow$  {2  $\rightarrow$  Axis},
  PlotLegends  $\rightarrow$  {" $\theta$ 1b", "u1b", "x1b", " $\theta$ dot1b", "xdot1b"}, PlotLabel  $\rightarrow$  "Test on dynamics",
  AspectRatio  $\rightarrow$  1 / 3, ImageSize  $\rightarrow$  400, GridLines  $\rightarrow$  {None, {- $\pi$ ,  $\pi$ }}]
p1c = Plot[{ $\theta$ 1c[t], u1c[t], x1c[t],  $\theta$ dot1c[t], xdot1c[t]}, {t, 0,  $\tau_1$ }, PlotRange  $\rightarrow$  {-4, 4},
  Filling  $\rightarrow$  {2  $\rightarrow$  Axis}, PlotLegends  $\rightarrow$  {" $\theta$ 1c", "u1c", "x1c", " $\theta$ dot1c", "xdot1c"},
  PlotLabel  $\rightarrow$  "LQR feedback solution", AspectRatio  $\rightarrow$  1 / 3,
  ImageSize  $\rightarrow$  400, GridLines  $\rightarrow$  {None, {- $\pi$ ,  $\pi$ }}]

```

FindRoot: Failed to converge to the requested accuracy or precision within 100 iterations.

NIntegrate: NIntegrate failed to converge to prescribed accuracy after 9 recursive bisections in t\$604163 near {t\$604163} = {12.7732}. NIntegrate obtained 1152.97213499595` and 0.0049085104068194935` for the integral and error estimates.

