

Optimization-based Control of Robotic Systems

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This course will introduce students to modern optimization-based methods for robot control. Robot models will be described first. Then, unconstrained and constrained optimization problems will be introduced. The special case of convex optimization will be presented and used to formulate stabilizing and safety-ensuring controllers for robotic systems. Finally, two lectures will be dedicated to the optimization-based control of manipulators and mobile robots, respectively. By the end of the course, students should be able to formulate and solve robot control problems arising in their research projects by means of optimization-based control techniques.

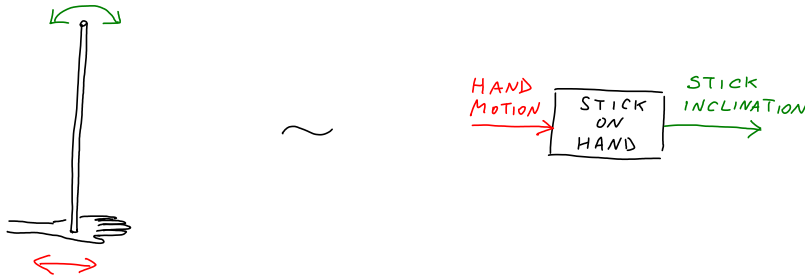
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Lecture 1 — Monday, 16 January 2023

Introduction to Feedback Control

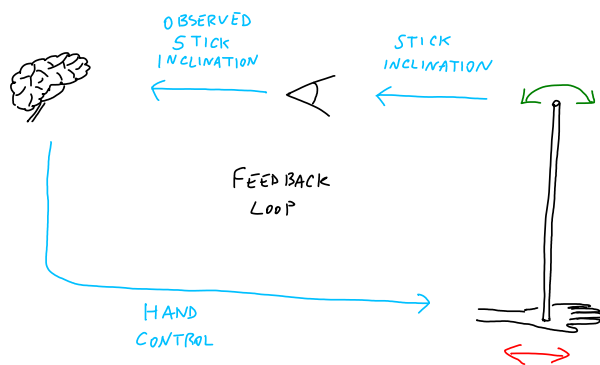
Try to balance a stick with your eyes closed.



Solution: impossible.

Figure 1: Balancing a stick.

Opening your eyes closes the loop.



And now balancing the stick becomes possible.

Figure 2: Closing the loop to balance a stick.

Closed-loop, or feedback, control is a powerful tool to make systems (e.g., sticks on our hand) behave as we wish (e.g., stay upright).

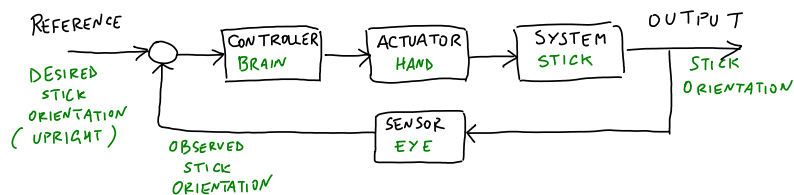


Figure 3: Block diagram of a closed-loop stick inclination control.

Feedback Control of Robotic Systems

Robotics is commonly defined as the science studying the intelligent connection between perception and action¹—which does not sound too different from what feedback control is. With the tremendous developments that artificial intelligence and machine learning had in the last few decades, and the application of these disciplines to robotic systems, the definition given above probably does not encompass everything that nowadays we would recognize to be a robot. For the sake of controlling robots, however, the above is still an accurate definition.

In these lectures, we will focus on robotic manipulators and mobile robots. The former are comprised of multiple rigid bodies interconnected to each other by different types of joints, and are typically anchored to a fix point in space. The latter can (more or less) freely move in space.

¹ Bruno Siciliano, Lorenzo Sciavicco, Luigi Villani, and Giuseppe Oriolo. *Robotics: modelling, planning and control*. Springer Science & Business Media, 2010

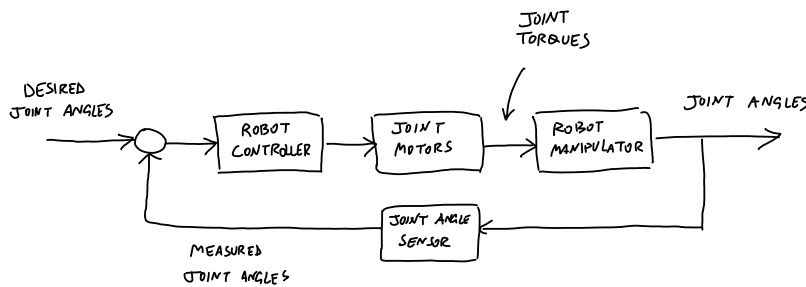


Figure 4: Feedback control of a robotic manipulator.

Figure 4 shows the feedback loop used to control a robotic manipulator, where joint torques are used to regulate joint angles to desired values.

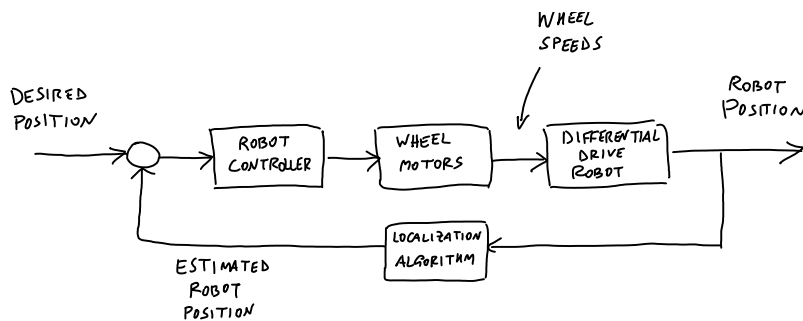


Figure 5: Feedback control of a differential drive mobile robot.

Figure 5 shows the feedback loop used to control a differential-drive mobile robot, where the speeds of its left and right wheels can

be independently controlled to move forward and backward, and to turn left and right. This allows the robot to move to a desired position.

CONTROLLING A ROBOT means defining functions to evaluate the control inputs (e. g., joint torques, wheel speeds) to be supplied to the robot for it to achieve a desired behavior. In this course, we will look at optimal ways to define such functions. In particular, the controller synthesis will involve solving optimization problems in the feedback loop.

Kinematic Model of Robotic Systems

The robot kinematics are mathematical relations describing how a robot moves without considering the forces and torques that caused the motion.

THE CONFIGURATION q OF A ROBOT is a complete description of the location of every point of the robot. The set of all configurations is the configuration space and it is denoted by \mathcal{C} .

Example 1 The configuration of a mobile robot translating on a plane can be described using a 2-dimensional vector whose components are the coordinates of the robot in a reference frame defined on the plane. Therefore, $q = [x, y]^T \in \mathbb{R}^2 = \mathcal{C}$ (see Fig. 6).

Example 2 The configuration of a mobile robot translating and rotating on a plane can be described using a 3-dimensional vector whose components are the coordinates of the robot in a reference frame defined on the plane and its orientation with respect to a fixed axis in the plane. Therefore, $q = [x, y, \theta]^T \in \mathbb{R}^2 \times SO(2) = \mathcal{C}$ (see Fig. 7).

Example 3 The configuration of a manipulator with n revolute joints can be described using a n -dimensional vector whose components are the angles of the n revolute joints of the robot. Therefore, $q = [\theta_1, \dots, \theta_n]^T \in \mathbb{T}^n = \underbrace{S^1 \times \dots \times S^1}_n = \mathcal{C}$ (see Fig. 8).

THE FORWARD KINEMATICS consists in determining the pose (position and orientation) of the end effector, x_e , as a function of the configuration (angles of the joints) of the robot, q :

$$x_e = f(q), \quad (1)$$

where $f : \mathcal{C} \rightarrow \mathcal{T} : q \mapsto x_e$ maps from the configuration space to the task space \mathcal{T} , to which the pose of the end effector belongs².

Link to Google Colab for the [forward kinematics of manipulators](#).

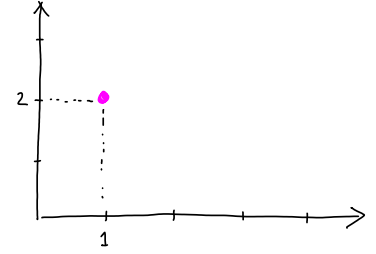


Figure 6: Planar robot at configuration $q = [1, 2] \in \mathbb{R}^2$.

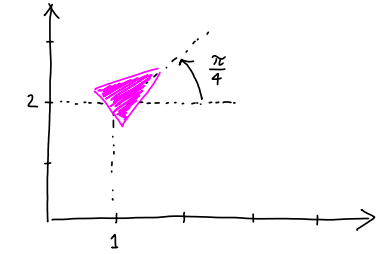


Figure 7: Planar robot at configuration $q = [1, 2, \pi/4] \in \mathbb{R}^2 \times SO(2)$.

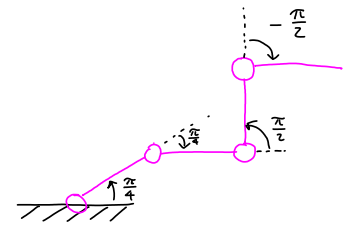


Figure 8: Manipulator robot at configuration $q = [\pi/4, -\pi/4, \pi/2, -\pi/2] \in \mathbb{T}^4$.

² For robots comprised of a single rigid body, the function f is trivial, while it may be quite complicated for robotic systems comprised of multiple connected rigid bodies, such as robotic manipulators and articulated mobile robots

THE DIFFERENTIAL (OR VELOCITY) KINEMATICS express the relation between the velocities in the task space, \dot{x}_e , and the velocities in the configuration space, \dot{q} . Since the forward kinematics map q to x_e , the mathematical expression of the differential kinematics can be determined by differentiating (1):

$$\dot{x}_e = J(q)\dot{q}, \quad (2)$$

where

$$J(q) = \frac{\partial f}{\partial q}(q) \quad (3)$$

is the Jacobian of f , which plays an important role in the analysis of the motion of robotic systems³.

In the case of mobile robots, the kinematic model expresses the relation between velocities in the configuration space, \dot{q} , and control inputs, generally denoted by $u \in \mathbb{R}^m$, for some m . A full treatment of how to derive the kinematic model of mobile robots can be found in several robotics books⁴. In the following, an important example of mobile robot is reported.

Example 4 (Unicycle) *Unicycles are used to model a large variety of mobile robotic systems: ground, marine, and even aerial robots are very often abstracted using a rigid body that can roll without slipping on a planar surface as a coin (see Fig. 9). The kinematic model of the unicycle is given by:*

$$\begin{cases} \dot{x} = v \cos \theta \\ \dot{y} = v \sin \theta \\ \dot{\theta} = \omega, \end{cases} \quad (4)$$

where x and y are the coordinates of the position of the system in a reference frame defined on the plane where the robot moves, θ is its orientation, and v and ω are the linear and angular velocity control inputs. Therefore, defining the configuration of the robot $q = [q_1, q_2, q_3]^T = [x, y, \theta]^T$ and the control input vector $u = [u_1, u_2]^T = [v, \omega]^T$, we can write (4) as follows:

$$\dot{q} = \begin{bmatrix} \cos q_3 \\ \sin q_3 \\ 0 \end{bmatrix} u_1 + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} u_2. \quad (5)$$

Link to Google Colab for the differential kinematics of manipulators and mobile robots.

Dynamic Model of Robotic Systems

While the kinematic description of a robot is purely geometric, the dynamics of a robot consist in the mathematical relation describing the effect that generalized forces (forces and torques) acting on the

³ The Jacobian is also used in algorithms to solve the inverse kinematics problem, i.e., finding the configuration \bar{q} to achieve a given pose of the end effector \bar{x}_e . Using optimization-based controllers we will not need to deal with this problem explicitly.

⁴ Mark W. Spong, Seth Hutchinson, and Mathukumalli Vidyasagar. *Robot modeling and control*. John Wiley & Sons, 2020; and Alessandro De Luca and Giuseppe Oriolo. Modelling and control of nonholonomic mechanical systems. In *Kinematics and dynamics of multi-body systems*, pages 277–342. Springer, 1995

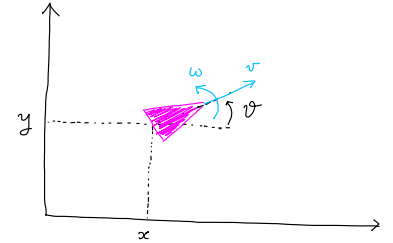


Figure 9: Unicycle.

generalized coordinates (components of the robot configuration) of the robot have on the motion of the robot. In other words, the dynamics of a robot tell us, for instance, how joint torques, τ , of a manipulator generate joint accelerations, \ddot{q} . Mathematically, this can be expressed as follows:

$$D(q)\ddot{q} + C(q, \dot{q})\dot{q} + g(q) = \tau, \quad (6)$$

where the terms on the left-hand side represent the torques acting on the joints due to inertial ($D(q)\ddot{q}$), centrifugal and Coriolis ($C(q, \dot{q})\dot{q}$), and gravitational ($g(q)$) effects.

In this course, we will focus on kinematic models of robotic systems. The same formulation, however, can be applied to dynamic models as well.

Lecture 2 — Wednesday, 18 January 2023

In the next sections, our objective will be to design robot controllers to achieve desired robot behaviors. In other words, we will figure out what to implement inside the *Robot controller* block of Figures 4 and 5, the output of which are the control inputs for the robotic systems to control. In these lectures, we will focus on optimization-based robot controllers, i. e., control algorithms that involve solving an optimization program to evaluate the control input.

USING OPTIMIZATION FOR ROBOT CONTROL is particularly convenient for the following reasons:

- (i) The language of optimization provides a general and natural way of expressing control objectives in mathematical terms
- (ii) There are well-developed theoretical and algorithmic frameworks to solve optimization problems
- (iii) Today, we have the computational power to deploy optimization-based controllers on most robotic platforms

In this section, we will recap basic concepts of optimization which will be used in the following sections to design optimization-based robot controllers.

Unconstrained Optimization

The goal in unconstrained optimization is to pick the best value for a decision variable so that a cost is minimized. Let $u = [u_1, \dots, u_m]^T \in \mathbb{R}^m$ be the decision variable, and $g : \mathbb{R}^m \rightarrow \mathbb{R}$, $g \in C^1$, be the cost function. The unconstrained optimization problem can be then stated as follows:

$$\underset{u}{\text{minimize}} \quad g(u). \quad (7)$$

u^* IS A (LOCAL) MINIMIZER of g if $\exists \delta > 0$ such that $g(u^*) \leq g(u)$ $\forall u \in B_\delta(u^*)$.

A necessary condition for u^* to be a (local) minimizer of g is that

$$\frac{\partial g}{\partial u}(u^*) = 0. \quad (8)$$

To prove that is the case, let u^* be a minimizer of g and pick $\epsilon > 0$ and $v \in \mathbb{R}^m$, $\|v\| = 1$, such that $u^* + \epsilon v \in B_\delta(u^*)$ (see Fig. 10). Then,

$$g(u^* + \epsilon v) = g(u^*) + \epsilon \frac{\partial g}{\partial u}(u^*)v + \text{h.o.t.} \quad (9)$$

Assume $\frac{\partial g}{\partial u}(u^*) \neq 0$. If that is the case, we could pick $v = -\frac{\partial g}{\partial u}(u^*)^T$,

C^1 is the set of continuously differentiable functions.

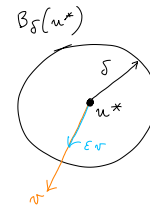


Figure 10: The set $B_\delta(u^*) = \{u \in \mathbb{R}^m : \|u - u^*\| < \delta\}$ is the open ball of radius δ centered at u^* .

h.o.t. stands for higher order terms and it is used to denote terms which are $o(\epsilon)$ —little-o notation—where $\lim_{\epsilon \rightarrow 0} \frac{o(\epsilon)}{\epsilon} = 0$.

which would result in

$$\begin{aligned} g(u^* + \epsilon v) &= g(u^*) - \epsilon \frac{\partial g}{\partial u}(u^*) \frac{\partial g}{\partial u}(u^*)^T + o(\epsilon) \\ &= g(u^*) - \epsilon \left\| \frac{\partial g}{\partial u}(u^*) \right\|^2 + o(\epsilon) \\ &< g(u^*), \end{aligned} \quad (10)$$

for $\epsilon \rightarrow 0$. This contradicts the hypothesis that u^* is a minimizer of g . Therefore, necessarily we need $\frac{\partial g}{\partial u}(u^*) = 0$.

Note that the condition in (8) is necessary but not sufficient. u^* could satisfy (8) and be a maximizer or a saddle point, rather than a minimizer. Moreover, the expression in (10) suggests the following numerical algorithm to solve unconstrained optimization problems:

```
Initialize  $u_0 \in \mathbb{R}^m, k = 0$ 
while  $\left\| \frac{\partial g}{\partial u}(u_k) \right\| > \Delta$  do
     $u_{k+1} \leftarrow u_k - \alpha \frac{\partial g}{\partial u}(u_k)^T$ 
     $k \leftarrow k + 1$ 
end while
```

where $\alpha > 0$ is the step size and $\Delta > 0$ is a convergence threshold. This algorithm is known as the *steepest descent* algorithm.

Example 5 Consider the following unconstrained optimization problem:

$$\underset{u}{\text{minimize}} \quad u^T Q u - b^T u, \quad (11)$$

where $Q = Q^T > 0$ is a symmetric and positive definite $m \times m$ matrix, and $b \in \mathbb{R}^m$. For u^* to be a minimizer, we need

$$\frac{\partial}{\partial u}(u^{*T} Q u^* - b^T u^*) = 2u^{*T} Q - b^T = 0. \quad (12)$$

The minimizer is then given by

$$u^* = \frac{1}{2} Q^{-1} b. \quad (13)$$

We do not know, however, whether u^* is a minimizer, a maximizer, or a saddle point.

IF THE FUNCTION g IS CONVEX, then a local minimizer of g is the (unique) global minimizer. A function $g : \mathbb{R}^m \rightarrow \mathbb{R}$ is convex if $g(\alpha u_1 + (1 - \alpha)u_2) \leq \alpha g(u_1) + (1 - \alpha)g(u_2)$, $\forall \alpha \in [0, 1]$ and $\forall u_1, u_2 \in \mathbb{R}^m$ (see Fig. 11). A sufficient condition for g to be convex is that $\frac{\partial^2 g}{\partial u^2}(u) \geq 0 \quad \forall u \in \mathbb{R}^m$.

Example 6 (Example 5 cont.) $\frac{\partial^2 g}{\partial u^2}(u^*) = Q > 0$, therefore the optimization cost is convex and $u^* = \frac{1}{2} Q^{-1} b$ is the unique global minimizer.

A sufficient condition for u^* to be a minimizer is based on the computation of the second derivative of the cost function at u^* : $\frac{\partial^2 g}{\partial u^2}(u^*) > 0 \implies u^*$ is a minimizer.

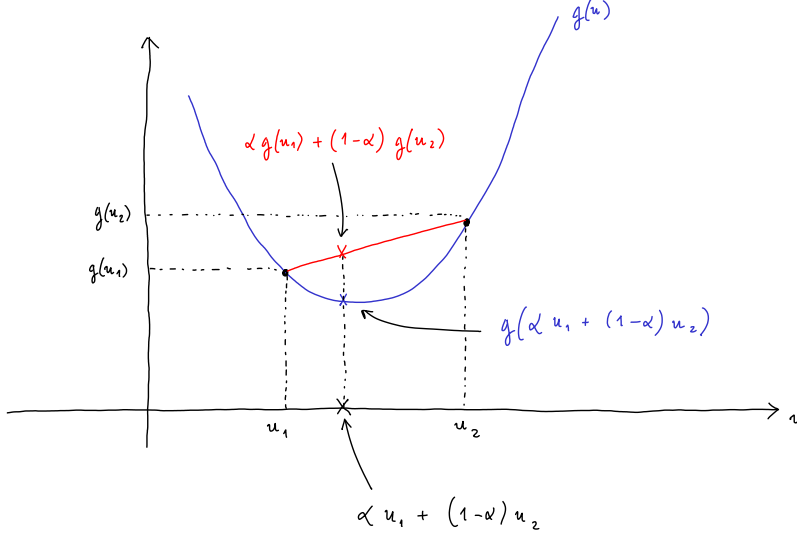


Figure 11: Definition of convex function. g is convex if the red line is above the blue curve between u_1 and u_2 .

Example 7 (Inverse kinematics) Consider the following unconstrained optimization problem:

$$\underset{\dot{q}}{\text{minimize}} \quad \|\dot{x} - J\dot{q}\|^2, \quad (14)$$

where $\dot{x} \in \mathbb{R}^r$, $J \in \mathbb{R}^{r \times n}$, with $r \geq n$, and we dropped the dependency of J from q for ease of notation. Notice how this is the same optimization problem of Example 5, where $Q = J^T J \geq 0$, $b = 2J^T \dot{x}$, and the optimization variable u here is called \dot{q} . Then, by substituting the expressions of Q and b in (13), we can write down the solution of (14) directly:

$$\dot{q}^* = \frac{1}{2} \underbrace{(J^T J)^{-1}}_{Q^{-1}} \underbrace{2J^T \dot{x}}_b = J_l^\dagger \dot{q}, \quad (15)$$

where $J_l^\dagger = (J^T J)^{-1} J^T$ is known as the left pseudo inverse of J and it exists as long as J has maximum rank ($\text{rank}(J) = n$), i.e., it is non singular.

The solution \dot{q}^* to the optimization problem considered in this example is the solution of the inverse kinematics problem for manipulators that have less degrees of freedoms (n) than the dimension of the task space (r).

Link to Google Colab for [unconstrained optimization](#).

Constrained Optimization: Equality Constraints

Consider the following optimization problem:

$$\begin{aligned} &\underset{u}{\text{minimize}} \quad g(u) \\ &\text{subject to} \quad h(u) = 0, \end{aligned} \quad (16)$$

r is the dimension of the task space \mathcal{T} defined in the previous section.

There is actually an additional constant term in the optimization cost of (14) which is however irrelevant for the purpose of minimizing it.

where $h : \mathbb{R}^m \rightarrow \mathbb{R}^k$. In the unconstrained optimization problem in (7), we could search for the optimal u in the entire \mathbb{R}^m . In the constrained optimization problem (16), we restrict the search space to decision variables u such that $h(u) = 0$. Such decision variables are called *feasible*.

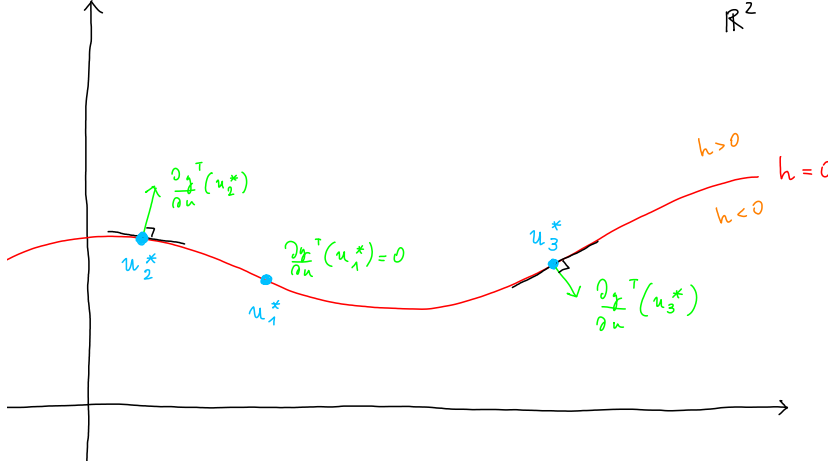


Figure 12: Optimal solutions of (16). u is optimal if the gradient of g vanishes at u (as for the case of u_1^*) or if it is orthogonal to the tangent to the curve corresponding to $h = 0$ (as for the case of u_2^* and u_3^*). The case depicted is for $m = 2$ and $k = 1$, so $g : \mathbb{R}^2 \rightarrow \mathbb{R}$ and $h : \mathbb{R}^2 \rightarrow \mathbb{R}$.

Looking at Fig. 12, for u to be the solution of (16), either $\frac{\partial g}{\partial u}(u)^T = 0$ or $\frac{\partial g}{\partial u}(u)^T \perp Th$, where Th denotes the tangent line/plane to the curve/surface $h = 0$. The tangent line/plane to the curve/surface $h = 0$ is orthogonal to the gradient of h , i.e., $Th \perp \frac{\partial h}{\partial u}(u)^T$. Then, we can express the optimality conditions as follows: u^* is optimal if

$$\begin{aligned}
 & \frac{\partial g}{\partial u}(u^*)^T \parallel \frac{\partial h}{\partial u}(u^*)^T \\
 \text{i.e. } & \frac{\partial g}{\partial u}(u^*)^T = -\lambda \frac{\partial h}{\partial u}(u^*)^T \quad \text{for some } \lambda \in \mathbb{R} \\
 \text{i.e. } & \frac{\partial g}{\partial u}(u^*)^T + \lambda \frac{\partial h}{\partial u}(u^*)^T = 0 \quad \text{for some } \lambda \in \mathbb{R} \\
 \text{i.e. } & \frac{\partial}{\partial u}(g(u^*) + \lambda h(u^*)) = 0 \quad \text{for some } \lambda \in \mathbb{R}.
 \end{aligned} \tag{17}$$

In the general case (arbitrary m and k), $h(u) = 0$ is a system of k equations, each of which ($h_i(u) = 0, i = 1, \dots, k$) represents a $k - 1$ -dimensional plane (see Fig. 13). Thus, geometrically, $h(u) = 0$ represents a line. The same reasoning carried out above holds, and we can write the necessary condition for optimality as follows:

$$\begin{aligned}
 & \frac{\partial g}{\partial u}(u^*)^T = -\sum_{i=1}^k \lambda_i \frac{\partial h_i}{\partial u}(u^*)^T \quad \text{for some } \lambda \in \mathbb{R}^k \\
 \text{i.e. } & \frac{\partial g}{\partial u}(u^*)^T + \lambda^T \frac{\partial h}{\partial u}(u^*)^T = 0 \quad \text{for some } \lambda \in \mathbb{R}^k \\
 \text{i.e. } & \frac{\partial}{\partial u}(g(u^*) + \lambda^T h(u^*)) = 0 \quad \text{for some } \lambda \in \mathbb{R}^k,
 \end{aligned} \tag{18}$$

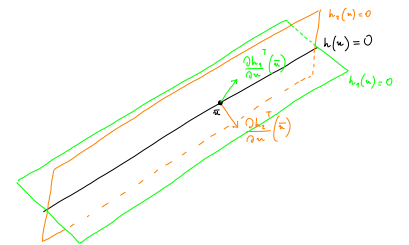


Figure 13: $h(u) = 0$ is the line (1-dimensional variety) intersection of k $k - 1$ -dimensional planes, $h_1(u) = 0, \dots, h_k(u) = 0$.

where $\lambda = [\lambda_1, \dots, \lambda_k]^T$ is a k -dimensional vector.

THE FUNCTION $L(u, \lambda) = g(u) + \lambda^T h(u)$ which appears in (18) is known as the *Lagrangian* and λ is the vector of *Lagrange multipliers*. If u^* is a minimizer of (16), then $\exists \lambda^* \in \mathbb{R}^k$ such that

$$\begin{cases} \frac{\partial L}{\partial u}(u^*, \lambda^*) = 0 \\ \frac{\partial L}{\partial \lambda}(u^*, \lambda^*) = 0. \end{cases} \quad (19)$$

Example 8 Consider the following constrained optimization problem:

$$\begin{aligned} & \underset{u}{\text{minimize}} \quad \frac{1}{2} \|u\|^2 \\ & \text{subject to} \quad Au = b, \end{aligned} \quad (20)$$

where $A \in \mathbb{R}^{k \times m}$, $k \leq m$, has linearly independent rows, and $b \in \mathbb{R}^k$, $b \in \mathcal{R}(A)$.

To find the minimizer, we define the Lagrangian $L(u, \lambda) = \frac{1}{2} \|u\|^2 + \lambda^T (Au - b)$ and solve the following system of equations:

$$\begin{cases} \frac{\partial L}{\partial u}(u^*, \lambda^*) = u^{*T} + \lambda^{*T} A = 0 \\ \frac{\partial L}{\partial \lambda}(u^*, \lambda^*) = Au^* - b = 0. \end{cases} \quad (21)$$

From the first equation we have $u^* = -A^T \lambda^*$, which, substituted in the second equation, gives $\lambda^* = -(AA^T)^{-1}b$. Thus, $u^* = A^T(AA^T)^{-1}b = A_r^\dagger b$, where A_r^\dagger is known as the right pseudo inverse of A and it exists thanks to the assumption that A has linearly independent rows.

If A has linearly independent rows, $\text{rank}(A) = k$. This condition corresponds to enforcing linearly independent constraints.

$\mathcal{R}(A) = \{v \in \mathbb{R}^k : \exists w \in \mathbb{R}^m \text{ such that } Aw = v\}$ is the range of A .

Exercise 1 (Inverse kinematics) Solve the following constrained optimization problem:

$$\begin{aligned} & \underset{\dot{q}}{\text{minimize}} \quad \|\dot{q}\|^2 \\ & \text{subject to} \quad J\dot{q} = \dot{x}, \end{aligned} \quad (22)$$

where $\dot{x} \in \mathbb{R}^r$, $\dot{x} \in \mathcal{R}(J)$, and $J \in \mathbb{R}^{r \times n}$, with $r \leq n$. The solution \dot{q}^* to the optimization problem considered in this example is the solution of the inverse kinematics problem for redundant manipulators, i.e., that have more degrees of freedoms (n) than the dimension of the task space (r).

Link to Google Colab for [optimization with equality constraints](#).

Constrained Optimization: Inequality Constraints

Consider the following optimization problem:

$$\begin{aligned} & \underset{u}{\text{minimize}} \quad g(u) \\ & \text{subject to} \quad h(u) \leq 0, \end{aligned} \quad (23)$$

where $h : \mathbb{R}^m \rightarrow \mathbb{R}^k$ and the symbol \leq is used component-wise. Feasible decision variables of (7) are all u such that $h(u) \leq 0$. Necessary conditions for optimality can be derived similarly to the case of equality constraints of the previous section. The condition for u to be

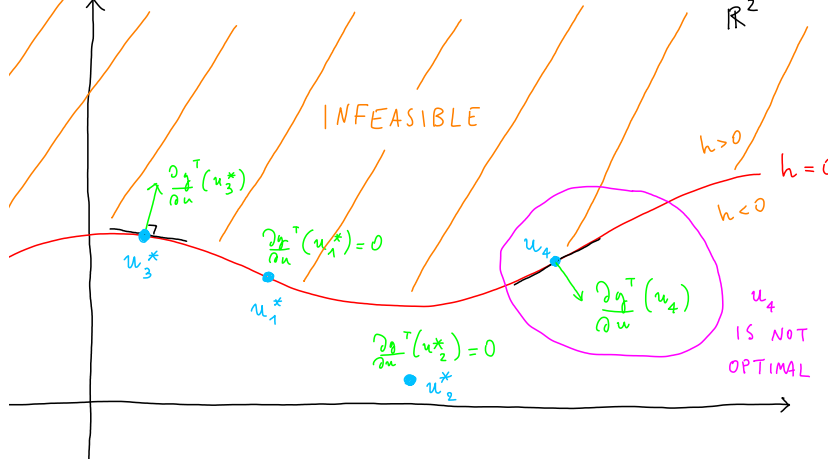


Figure 14: Optimal solutions of (23). u is optimal if the gradient of g vanishes at u (as for the case of u_1^* and u_2^*) or if it is orthogonal to the tangent to the curve corresponding to $h = 0$ and pointing towards the infeasible region, where $h > 0$ (as for the case of u_3^*). Notice how u_4 is not optimal. In fact, the gradient at u_4 is orthogonal to the tangent to the curve corresponding to $h = 0$ but it is pointing towards the feasible region. Therefore, there are nearby points which are feasible and yield a lower value of the cost g . The case depicted is for $m = 2$ and $k = 1$, so $g : \mathbb{R}^2 \rightarrow \mathbb{R}$ and $h : \mathbb{R}^2 \rightarrow \mathbb{R}$.

the solution of (23) are the following (see Fig. 14):

$$\begin{cases} \text{If } h(u^*) < 0, \text{ then } \frac{\partial g}{\partial u}(u^*) = 0 \\ \text{If } h(u^*) = 0, \text{ then } \frac{\partial g}{\partial u}(u^*) = 0 \vee \frac{\partial g}{\partial u}(u^*) = -\lambda^T \frac{\partial h}{\partial u}(u^*), \text{ for } \lambda > 0. \end{cases} \quad (24)$$

These conditions can be compactly expressed as follows:

$$\begin{cases} \frac{\partial}{\partial u}(g(u^*) + \lambda^{*T} h(u^*)) = 0 \\ \lambda^{*T} h(u^*) = 0 \\ \lambda^* \geq 0 \end{cases} \quad (25)$$

Therefore, if u^* is a minimizer of (23), then $\exists \lambda^* \in \mathbb{R}^k$ such that

$$\begin{cases} \frac{\partial L}{\partial u}(u^*, \lambda^*) = 0 \\ h(u^*) \leq 0 \\ \lambda^{*T} h(u^*) = 0 \\ \lambda^* \geq 0. \end{cases} \quad (26)$$

Link to Google Colab for [optimization with inequality constraints](#).

References

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