

THE UNIVERSITY OF TEXAS AT ARLINGTON, TEXAS DEPARTMENT OF ELECTRICAL ENGINEERING

EE 5321 - 001 OPTIMAL CONTROL

> HW # 3 ASSIGNMENT

> > by

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Presented to
Prof. Michael Niestroy

Feb 22,2018

Problem 1:

a)

P1:-
a)
$$J = \int_{0}^{g} \frac{1}{2} dt^{2} dt^{2}$$
 $\dot{x}_{1} = 22$ $\dot{x}_{1}(0) = 0$
 $\dot{x}_{2} = u$ $\dot{x}_{2}(0) = 0$
 $\dot{x}_{1}(8) = \dot{x}_{1}(8) = 0$

Heard constraints

$$\psi(x(7)) = 0$$

Hamiltonian can be defined as:-

$$H = \frac{1}{2} u^{2} + \lambda_{1} x_{2}(8) + \lambda_{2} u$$

$$\frac{\partial H}{\partial \lambda_{1}} = \dot{x}_{1} = \lambda_{2} \quad \frac{\partial H}{\partial \lambda_{2}} = \dot{x}_{2} = u$$

$$-\dot{\lambda}_{1} = \frac{\partial H}{\partial x_{1}} = 0$$

$$-\dot{\lambda}_{2} = \frac{\partial H}{\partial x_{1}} = \lambda_{1}$$

Stationary condition,

$$\frac{\partial H}{\partial u} = u + \lambda_{2} = 0$$

$$\dot{u} = -\lambda_{2}$$

$$(\dot{x}_{2} + \dot{y}_{2} \dot{y}_{2} - \lambda_{2}) dx_{2} = 0$$

$$\dot{x}_{3} = 0$$

Now,
$$\dot{\lambda}_{1} = 0$$

Integrating, we get:-
$$\dot{\lambda}_{1} = 0$$

Total and constraints

$$\dot{x}_{1}(8) = 1000$$

Hord constraints

$$\dot{x}_{1}(8) = 0$$

Hord constraints

$$\dot{x}_{1}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Hord constraints

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Hord constraints

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Hord constraints

$$\dot{x}_{1}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Now,

$$\dot{x}_{2}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Now,

$$\dot{x}_{3}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Hord constraints

$$\dot{x}_{2}(8) = 0$$

Hord constraints

For
$$\lambda_2$$
,

$$-\lambda_2 = \lambda_1 = c_1$$

The problem of the sides, we get
$$\lambda_2 = -c_1 + c_2 = -u$$

Now, from the sides eqn we have:

$$\lambda_1 = u$$

$$\lambda_2 = -c_2 + c_1 t$$

Intervaling, we get:

$$\lambda_1(0) = c_1 (0)^{\frac{1}{2}} - c_2(0) + c_3 = 0 \Rightarrow c_3 = 0$$

At final time, $t = s$, we have:

$$\lambda_2(0) = c_1 (0)^{\frac{1}{2}} - c_2(0) + c_3 = 0 \Rightarrow c_3 = 0$$

At final time, $t = s$, we have:

$$\lambda_2(0) = c_1 (0)^{\frac{1}{2}} - c_2(0) + c_3 = 0 \Rightarrow c_3 = 0$$

At final time, $t = s$, we have:

$$\lambda_2(0) = c_1 (0)^{\frac{1}{2}} - c_2(0) + c_3 = 0 \Rightarrow c_3 = 0$$

$$\lambda_1(0) = c_1 (0)^{\frac{1}{2}} - c_2(0)^{\frac{1}{2}} + c_3(0)^{\frac{1}{2}} + c_4(0)^{\frac{1}{2}} + c_4(0)^{\frac{1}{2}}$$

Solving eqn is Raily simultaneously:-

$$C_1 = \frac{-75}{32}$$
, $C_2 = \frac{-75}{8}$
 $= -2.34375 = -9.3755$

Now, the state eqn can be whithin as:-

 $x_1(t) = -2.3t^3 + 9.3t^2$
 $x_2(t) = -2.3t^2 + 9.3t$
 $x_2(t) = -2.34375t + 9.375t$

Row, control i/P

 $x_1(t) = -3.3t + 9.3$
 $x_2(t) = -1.171875t^2 + 9.375t$

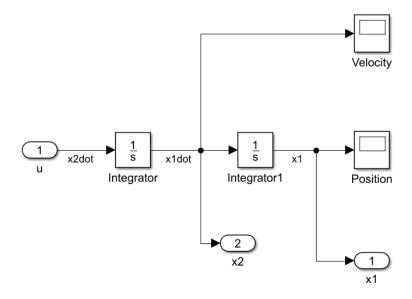
Now, calculating cost function

 $x_2(t) = -1.171875t^2 + 9.375t$
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Now, calculating cost function

 $x_2(t) = -1.171875t^2 + 9.375t^2$
 $x_2(t) = -1.171875t^2$

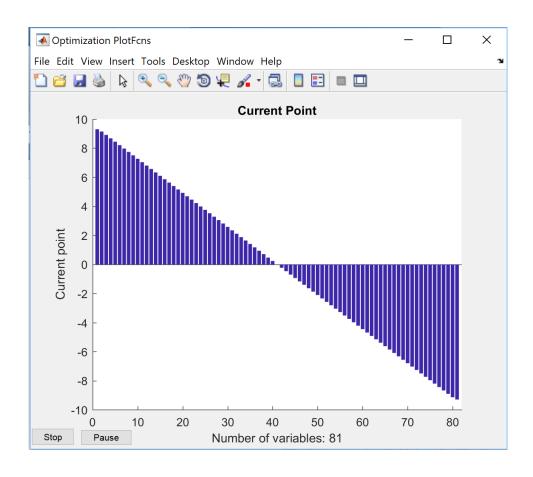
b) Simulink Diagram:

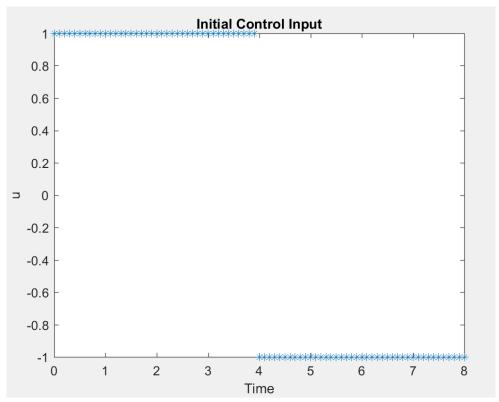


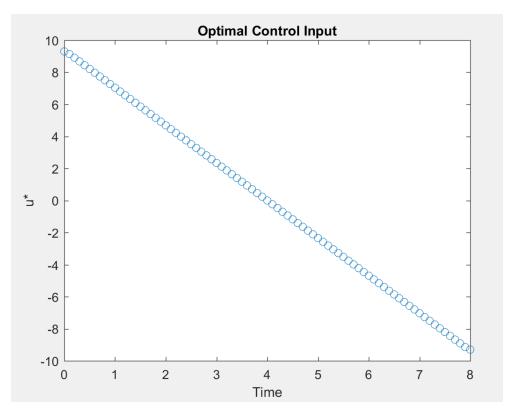
MATLAB CODE:

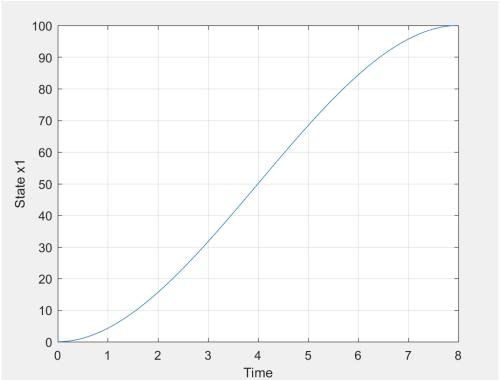
```
clear all;
clc;
t = 0:0.1:8;
%sim with initial control
u = ones(length(t), 1);
u(41:end) = -1;
[t0,y0] = sim('hw3p1b',t',[],[t'u]);
plot(t',u,'*');
title('Initial Control Input')
xlabel('Time');
ylabel('u');
%Constrained optimization
lb = ones(81,1)*(-100);
ub = ones(81,1)*(100);
options = optimset('Display','iter','PlotFcns','optimplotx');
[uf, cost] =
fmincon('hw3_cost',u,[],[],[],lb,ub,'hw3_constraint',options);
%sim with optimal control
```

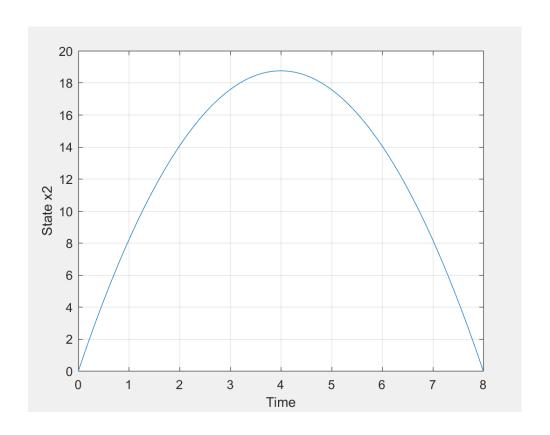
```
[tout, yout] = sim('hw3p1b',t',[],[t' uf]);
figure;
plot(tout,uf,'o');
title('Optimal Control Input')
xlabel('Time');
ylabel('u*');
%Plotting state time histories
figure;
plot(tout, yout(:,1));
grid;
xlabel('Time');
ylabel('State x1');
figure;
plot(tout, yout(:,2));
grid;
xlabel('Time');
ylabel('State x2');
Cost function:
function cost = hw3_cost(u)
cost = 0.5*0.1*trapz(u.*u);
end
Constraint function:
function [cineq,ceq] = hw3_constraint(u)
cineq = [];
t = 0:0.1:8;
[tout, yout] = sim('hw3p1b',t',[],[t' u]);
%Hard Constraints
ceq(1) = 100 - yout(end, 1);
ceq(2) = yout(end, 2);
end
```











Norm of	First-order				
step	optimality	Feasibility	f(x)	F-count	Iter E
1.713e-10	4.517e-06	1.221e-15	1.172238e+02	2730	31

Local minimum possible. Constraints satisfied.

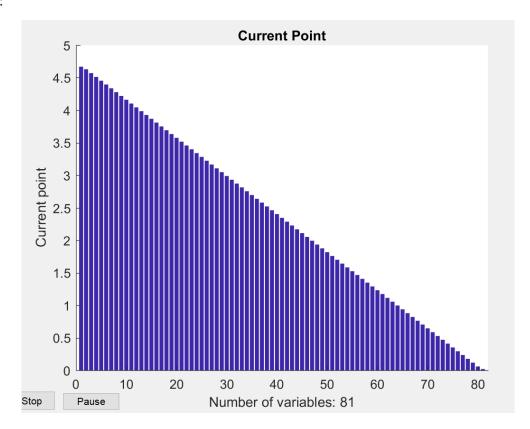
fmincon stopped because the $\underline{\text{size of the current step}}$ is less than the default value of the $\underline{\text{step size tolerance}}$ and constraints are satisfied to within the default value of the $\underline{\text{constraint tolerance}}$.

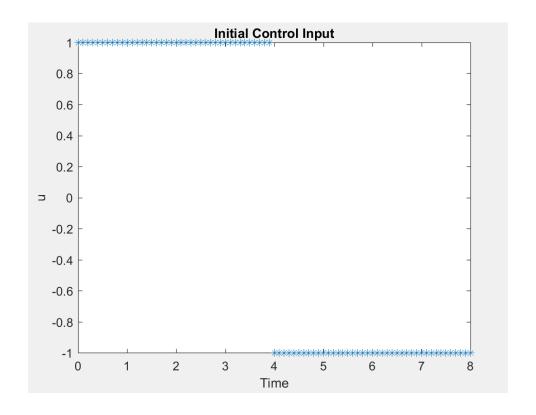
<stopping criteria details>

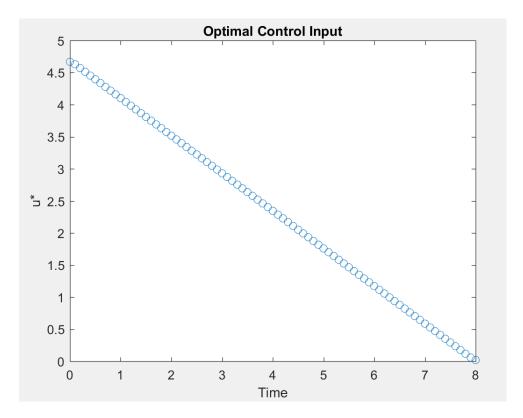
The value of the cost calculated analytically is 117.1875 which is approximately equal to 117.2238 as calculated from MATLAB.

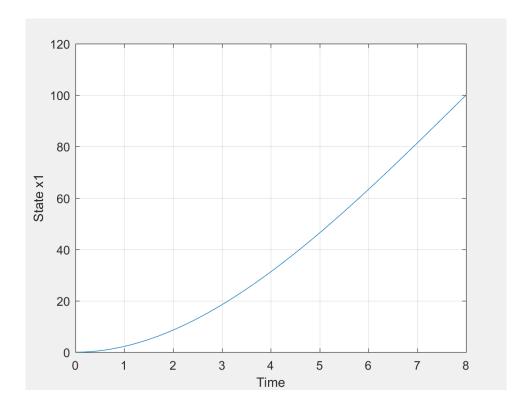
c) According to problem the constraint function can be modified as:

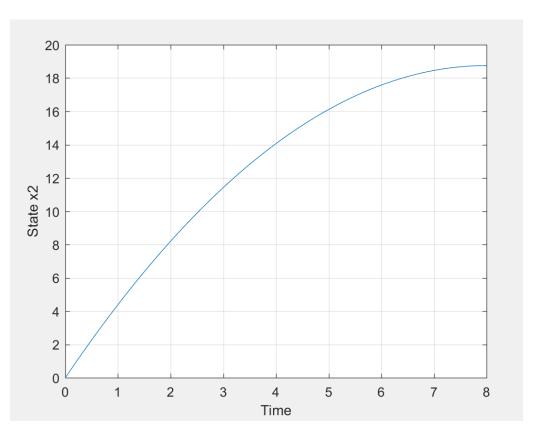
```
function [cineq,ceq] = hw3pc_constraint(u)
cineq = [];
t = 0:0.1:8;
[tout,yout] = sim('hw3p1b',t',[],[t' u]);
%Hard Constraints
cineq = 100-yout(end,1);
ceq = cineq;
end
```







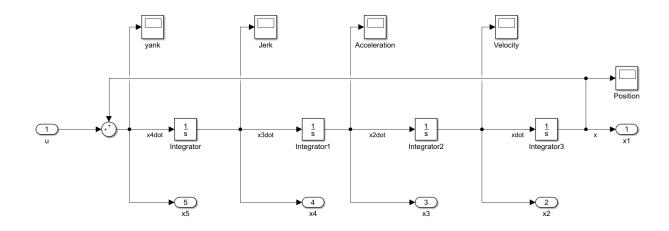




The time taken to reach the solution increased as we changed the constraints.

Problem 2:

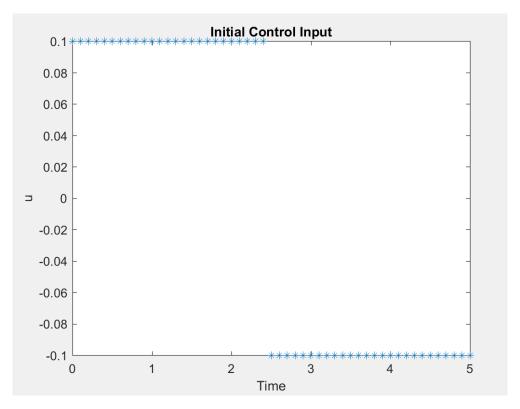
Simulink diagram:

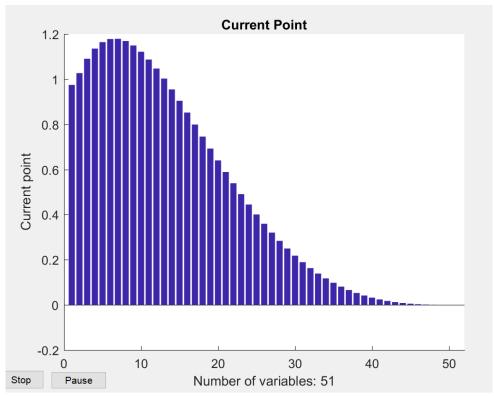


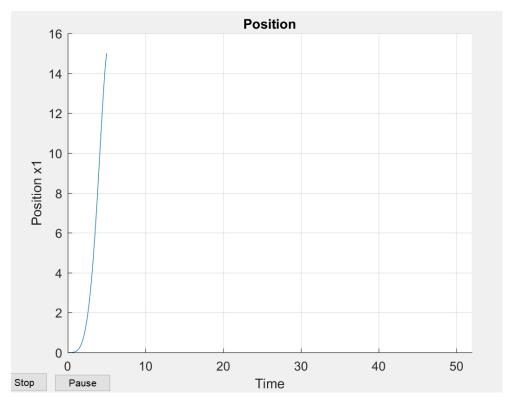
a) MATLAB code:

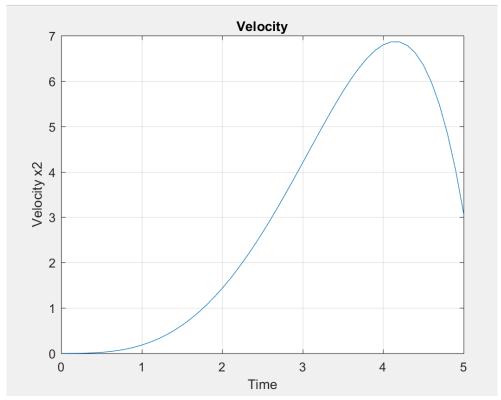
```
clear all;
clc;
t = 0:0.1:5;
% Sim with Initial control
u = 0.1 * ones(length(t), 1);
u(26:end) = -0.1;
[t0,y0] = sim('hw3p2',t',[],[t'u]);
plot(t',u,'*');
title('Initial Control Input')
xlabel('Time');ylabel('u');
% Constrianed Optimization
lb = ones(51,1)*(-100);
ub = ones(51,1)*100;
options = optimset('Display','iter','PlotFcns','optimplotx');
[uf, cost] =
fmincon('hw3p2cost',u,[],[],[],lb,ub,'hw3p2constraint',options);
% Sim with Optimal Control
```

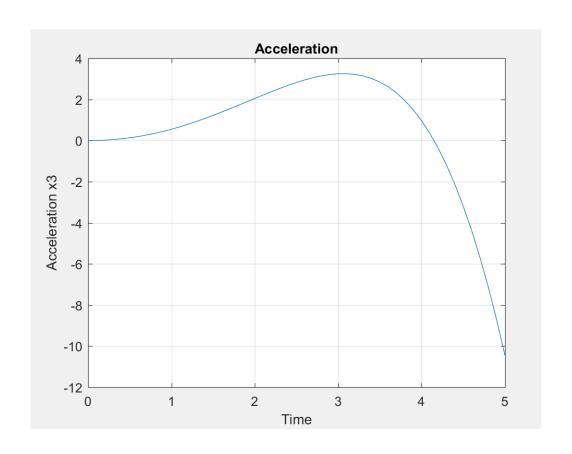
```
[tout, xout, yout] = sim('hw3p2', t', [], [t' uf]);
figure;
plot(tout,uf,'o');
title('Optimal Control input')
xlabel('Time'); ylabel('u*');
% Plotting State time histories
figure(2);
plot(tout, yout(:,1));
grid; xlabel('Time'); ylabel('Position x1');title('Position');
figure(3);
plot(tout, yout(:,2));
grid; xlabel('Time'); ylabel('Velocity x2');title('Velocity');
figure(4);
plot(tout, yout(:,3));
grid; xlabel('Time'); ylabel('Acceleration x3');title('Acceleration');
figure(5);
plot(tout, yout(:,4));
grid; xlabel('Time'); ylabel('Jerk x4');title('Jerk');
figure(6);
plot(tout, yout(:,5));
grid; xlabel('Time'); ylabel('Yank x5');title('Yank');
Cost function:
function cost = hw3p2cost(u)
    cost = 0.5 * 0.1 * trapz(u.*u);
end
Constraint function with only Position as a hard constraint:
function [cineq,ceq] = hw3p2constraint(u)
    cineq = [];
    t = 0:0.1:5;
    [tout, xout, yout] = sim('hw3p2', t', [], [t' u]);
    % Position Hard Contraints
    ceq(1) = 15 - yout(end, 1);
```

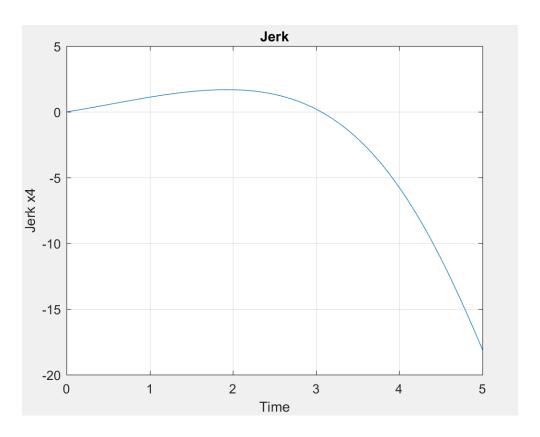


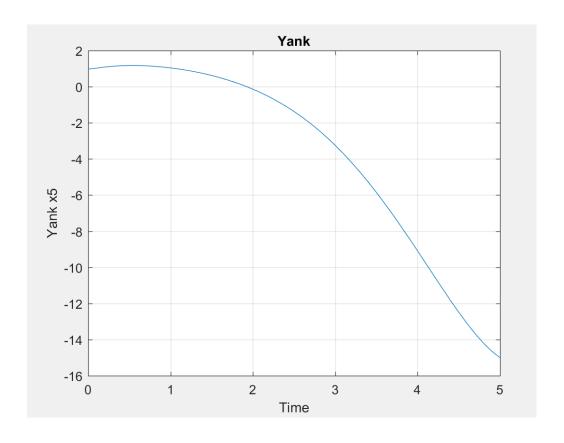












				First-order	Norm of
Iter	F-count	f(x)	Feasibility	optimality	step
0	52	2.500000e-02	1.366e+01	1.321e-02	
1	104	1.102611e+00	1.496e-06	1.081e-01	4.265e+00
2	156	1.099656e+00	1.137e-08	2.042e-02	5.566e-02
3	208	1.089796e+00	9.553e-09	1.527e-02	2.531e-01
4	260	1.085584e+00	5.305e-08	8.655e-03	3.021e-01
5	312	1.085489e+00	1.245e-09	8.095e-03	1.146e-02
6	364	1.085101e+00	4.172e-10	5.698e-03	5.015e-02
7	416	1.084715e+00	1.282e-08	1.924e-05	1.200e-01
8	468	1.084715e+00	2.158e-11	1.884e-05	1.425e-04
9	520	1.084715e+00	7.223e-12	1.763e-05	4.581e-05
10	572	1.084715e+00	6.304e-11	1.119e-05	1.544e-04
11	624	1.084715e+00	2.945e-12	4.531e-06	1.356e-04
12	676	1.084715e+00	7.478e-13	6.687e-07	1.059e-04

Local minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the default value of the optimality tolerance, and constraints are satisfied to within the default value of the constraint tolerance.

<stopping criteria details>

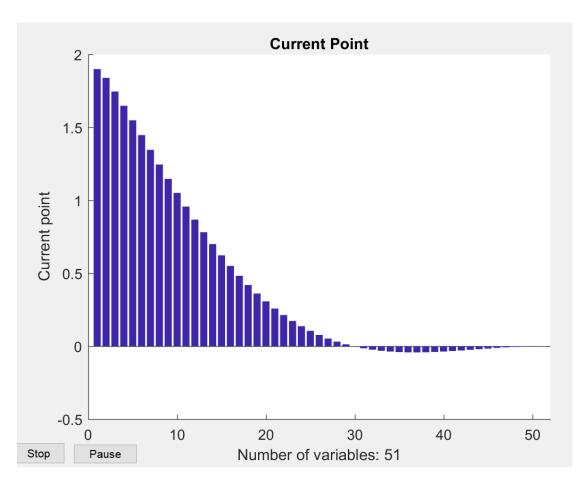
The value of cost function is 1.084715 as per the above result.

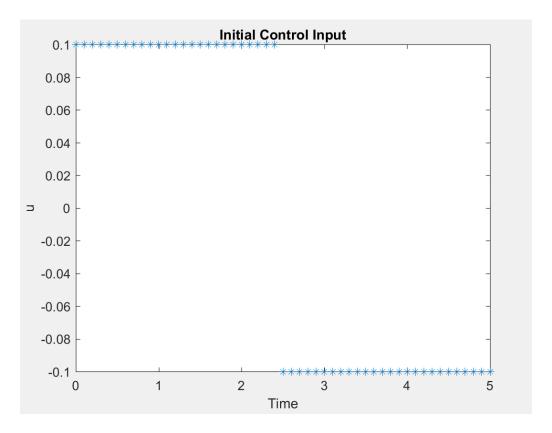
b)

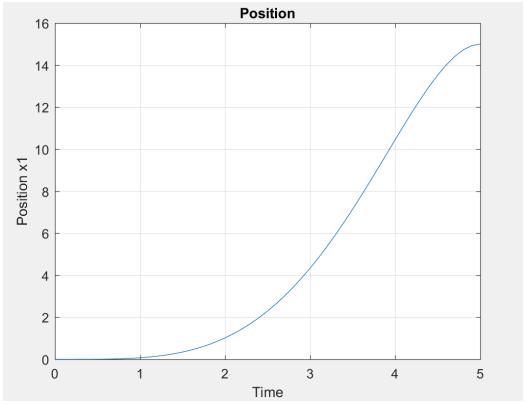
With position and velocity as hard constraints

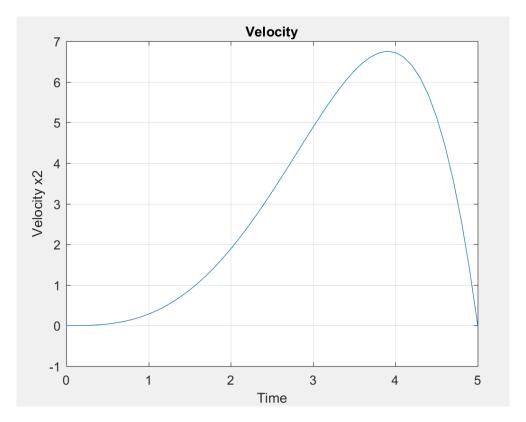
```
function [cineq,ceq] = hw3p2constraint2(u)
  cineq = [];
  t = 0:0.1:5;

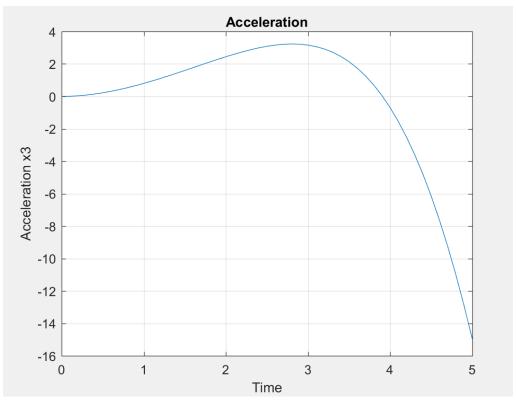
[tout,xout,yout] = sim('hw3p2',t',[],[t' u]);
% Position and velocity hard constraints
  ceq(1) = 15 - yout(end,1);
  ceq(2) = yout(end,2);
```

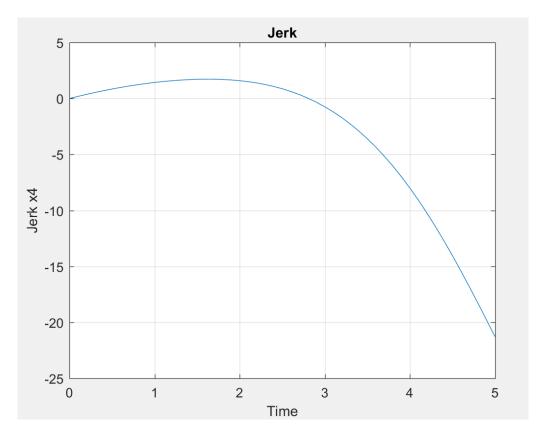


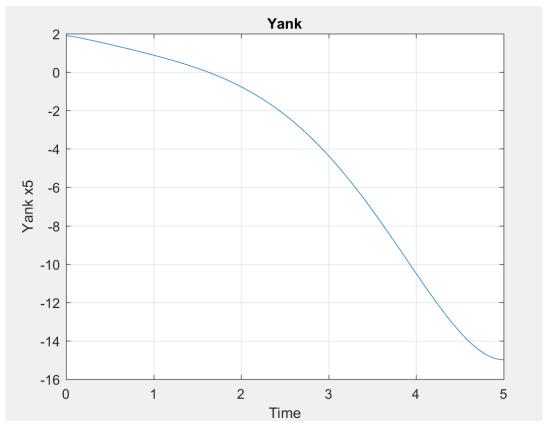












				First-order	Norm of
Iter	F-count	f(x)	Feasibility	optimality	step
0	52	2.500000e-02	1.366e+01	1.182e-02	
1	104	1.309732e+00	1.726e-06	1.794e-01	4.722e+00
2	156	1.305132e+00	3.593e-08	4.311e-02	6.920e-02
3	208	1.288658e+00	1.936e-07	3.156e-02	3.198e-01
4	260	1.278309e+00	1.548e-07	1.226e-02	5.158e-01
5	312	1.277991e+00	2.919e-09	1.110e-02	2.308e-02
6	364	1.276766e+00	3.431e-08	6.813e-03	9.470e-02
7	416	1.275994e+00	3.103e-08	1.254e-04	1.534e-01
8	468	1.275994e+00	1.248e-10	1.208e-04	5.050e-04
9	520	1.275994e+00	2.427e-10	1.065e-04	5.041e-04
10	572	1.275994e+00	2.786e-11	6.965e-05	8.386e-04
11	624	1.275994e+00	9.507e-12	2.350e-05	9.254e-04
12	676	1.275994e+00	8.142e-12	7.598e-06	5.998e-04
13	728	1.275994e+00	3.926e-11	1.888e-06	2.056e-04
14	780	1.275994e+00	2.577e-12	2.771e-07	4.605e-05

Local minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in <u>feasible directions</u>, to within the default value of the <u>optimality tolerance</u>, and constraints are satisfied to within the default value of the <u>constraint tolerance</u>.

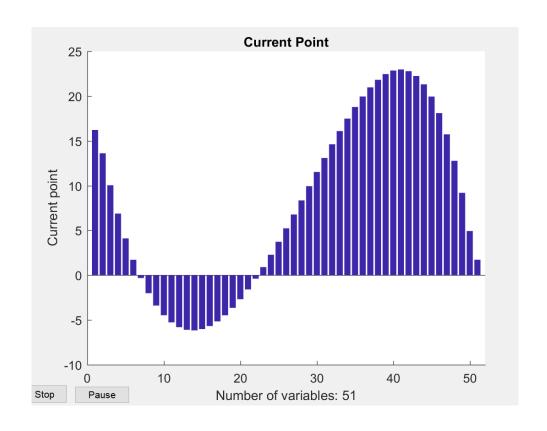
<stopping criteria details>

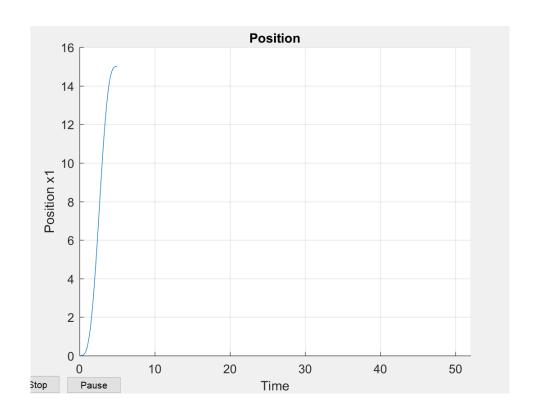
The value of cost function as calculated from the above is 1.275994.

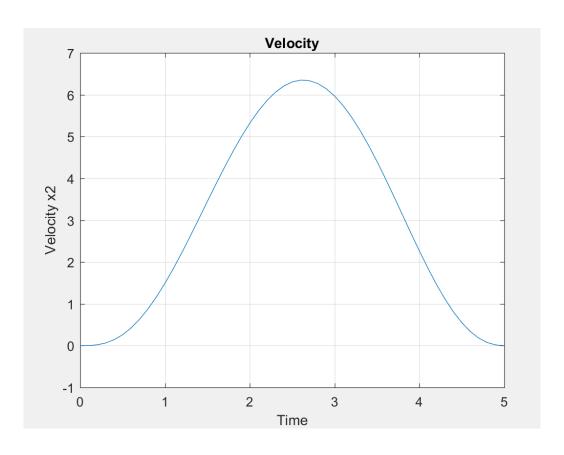
c) With position, velocity and acceleration as hard constraints

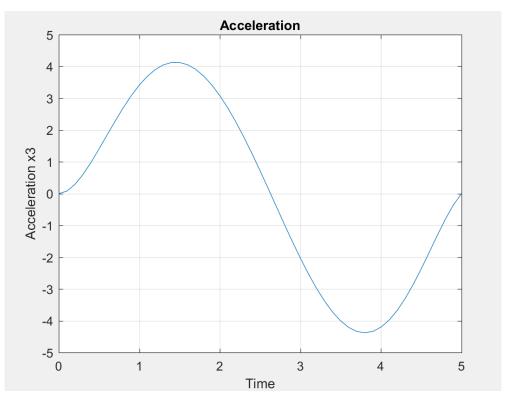
```
function [cineq,ceq] = hw3p2constraint3(u)
    cineq = [];
    t = 0:0.1:5;

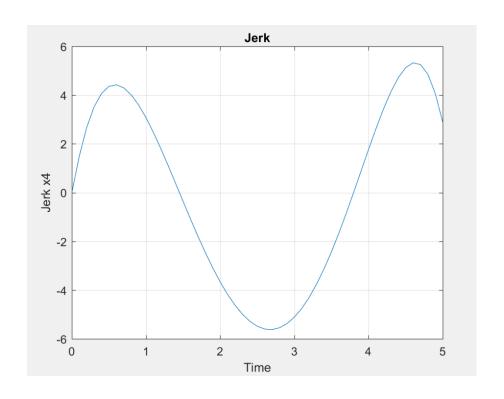
    [tout,xout,yout] = sim('hw3p2',t',[],[t' u]);
    % Position, velocity and acceleration hard constraints
    ceq(1) = 15 - yout(end,1);
    ceq(2) = yout(end,2);
    ceq(3) = yout(end,3);
end
```

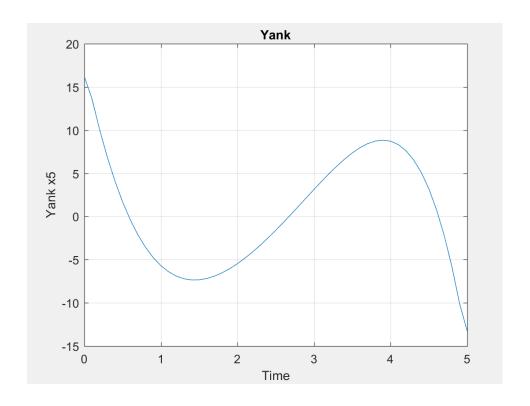












				First-order	Norm of
Iter	F-count	f(x)	Feasibility	optimality	step
0	52	2.500000e-02	1.366e+01	9.724e-03	
1	104	4.052469e+02	1.647e-05	2.324e+00	9.070e+01
2	156	4.050752e+02	2.878e-08	3.788e-01	4.191e-01
3	208	4.043949e+02	2.596e-07	2.767e-01	1.983e+00
4	260	4.036195e+02	9.042e-07	5.997e-03	5.353e+00
5	312	4.036192e+02	5.002e-09	5.390e-03	1.817e-02
6	364	4.036183e+02	1.322e-08	2.675e-03	8.044e-02
7	416	4.036179e+02	3.471e-09	1.258e-03	8.199e-02
8	468	4.036179e+02	9.699e-12	1.195e-03	1.319e-03
9	520	4.036179e+02	4.718e-11	8.844e-04	6.197e-03
10	572	4.036179e+02	4.755e-10	1.770e-05	1.764e-02
11	624	4.036179e+02	1.030e-11	5.134e-06	3.645e-04
12	682	4.036179e+02	3.187e-12	1.290e-05	5.206e-06
13	738	4.036179e+02	3.568e-12	7.049e-06	5.206e-06
14	791	4.036179e+02	3.158e-12	9.449e-06	5.206e-06
15	844	4.036179e+02	9.225e-15	6.250e-06	3.165e-05
16	897	4.036179e+02	7.803e-15	5.338e-06	4.263e-05
17	969	4.036179e+02	4.774e-15	1.921e-05	1.988e-07
18	1026	4.036179e+02	1.421e-14	2.524e-05	1.988e-07
19	1079	4.036179e+02	3.286e-14	1.347e-05	1.988e-07
20	1132	4.036179e+02	2.609e-15	1.868e-05	8.784e-05
21	1195	4.036179e+02	3.053e-14	1.347e-05	2.196e-05
22	1253	4.036179e+02	1.016e-14	1.202e-05	2.196e-05
23	1306	4.036179e+02	2.043e-14	2.708e-05	6.051e-05
24	1368	4.036179e+02	2.809e-14	1.686e-05	1.970e-05
25	1426	4.036179e+02	6.144e-15	1.016e-05	1.383e-05
26	1479	4.036179e+02	1.776e-15	1.337e-05	1.552e-05
27	1563	4.036179e+02	2.498e-15	2.235e-05	1.894e-09

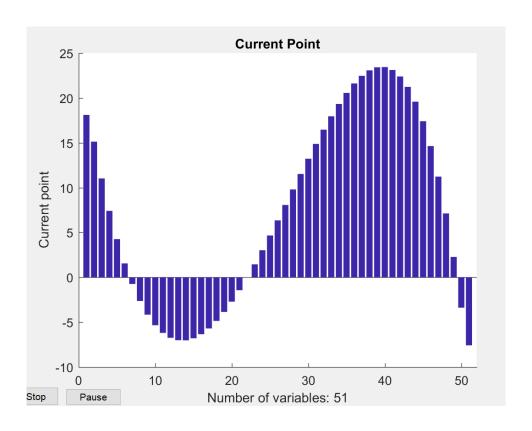
The value of cost function as calculated from the above is 4.036179e+02.

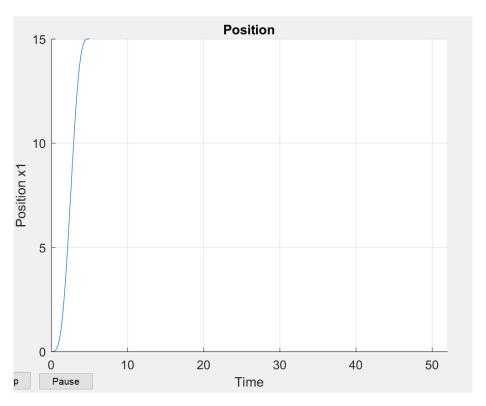
d)

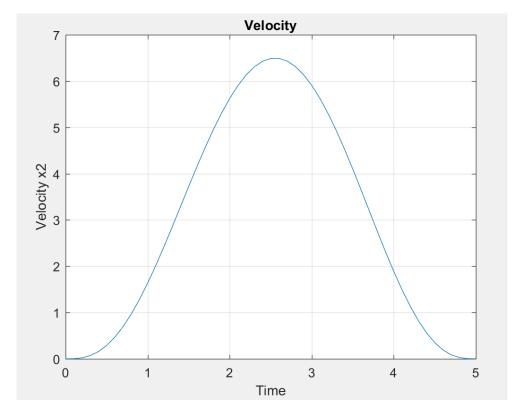
When position, velocity, acceleration and jerk are the hard constraints.

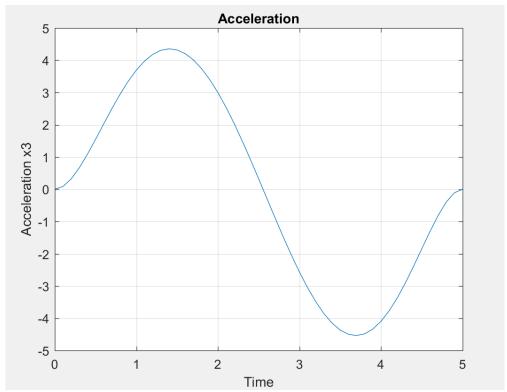
```
function [cineq,ceq] = hw3p2constraint4(u)
    cineq = [];
    t = 0:0.1:5;

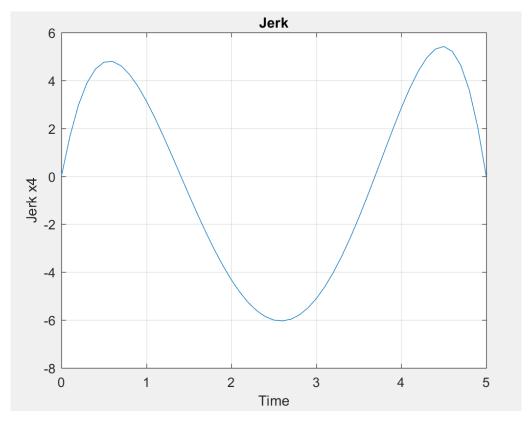
    [tout,xout,yout] = sim('hw3p2',t',[],[t' u]);
    % Position, velocity, acceleration and jerk hard constraints
    ceq(1) = 15 - yout(end,1);
    ceq(2) = yout(end,2);
    ceq(3) = yout(end,3);
    ceq(4) = yout(end,4);
end
```

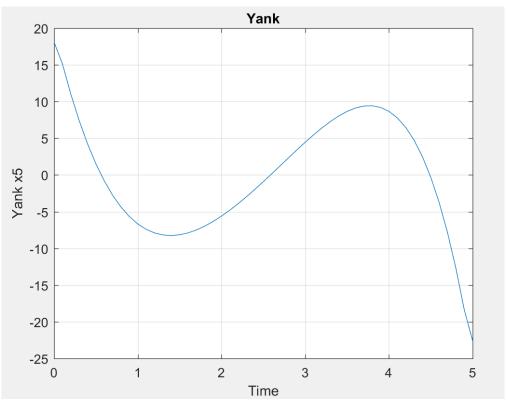












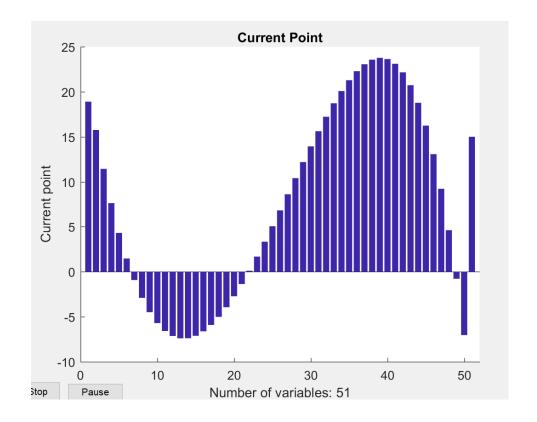
				First-order	Norm of
Iter	F-count	f(x)	Feasibility	optimality	step
0	52	2.500000e-02	1.366e+01	9.647e-03	
1	104	4.201614e+02	1.589e-05	2.375e+00	9.242e+01
2	156	4.199108e+02	2.136e-07	4.228e-01	5.068e-01
3	208	4.189201e+02	7.820e-08	3.077e-01	2.396e+00
4	260	4.178173e+02	6.220e-07	5.692e-03	6.337e+00
5	312	4.178171e+02	5.369e-09	5.117e-03	1.769e-02
6	364	4.178161e+02	7.781e-09	2.987e-03	7.861e-02
7	416	4.178158e+02	2.719e-09	1.782e-03	8.466e-02
8	468	4.178158e+02	5.582e-11	1.673e-03	2.278e-03
9	520	4.178158e+02	2.878e-10	1.192e-03	1.030e-02
10	572	4.178157e+02	6.204e-10	2.484e-05	2.516e-02
11	624	4.178157e+02	7.018e-11	2.809e-05	3.023e-04
12	676	4.178157e+02	2.919e-11	1.605e-05	5.324e-05
13	736	4.178157e+02	5.419e-12	1.156e-05	4.389e-06
14	789	4.178157e+02	3.747e-15	2.274e-05	4.427e-05
15	846	4.178157e+02	1.160e-14	7.316e-06	8.854e-05
16	899	4.178157e+02	7.105e-15	1.394e-05	5.603e-05
17	959	4.178157e+02	3.908e-14	1.182e-05	3.942e-05
18	1017	4.178157e+02	2.354e-14	8.879e-06	7.885e-05
19	1070	4.178157e+02	6.314e-15	1.168e-05	7.266e-05
20	1130	4.178157e+02	1.520e-14	1.362e-05	1.771e-05
21	1188	4.178157e+02	1.910e-14	1.131e-05	1.771e-05
22	1241	4.178157e+02	1.210e-14	1.313e-05	2.363e-05
23	1294	4.178157e+02	1.693e-14	1.278e-05	3.157e-05
24	1355	4.178157e+02	2.220e-14	1.311e-05	1.579e-05
25	1413	4.178157e+02	8.045e-15	8.043e-06	1.579e-05
26	1493	4.178157e+02	5.329e-15	7.800e-06	3.854e-09
27	1546	4.178157e+02	2.623e-15	1.928e-05	7.709e-09
28	1606	4.178157e+02	1.332e-15	6.111e-06	3.854e-09

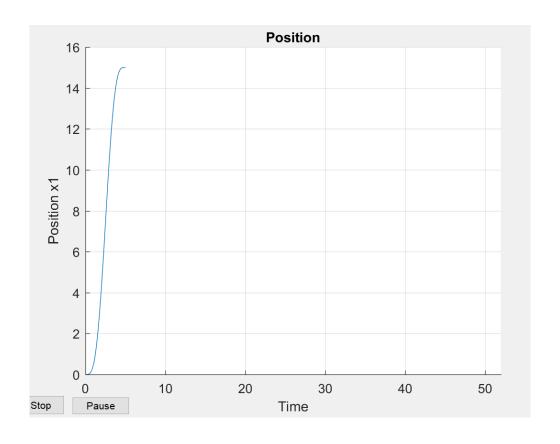
The value of cost function calculated is 4.178157e+02 as calculated above.

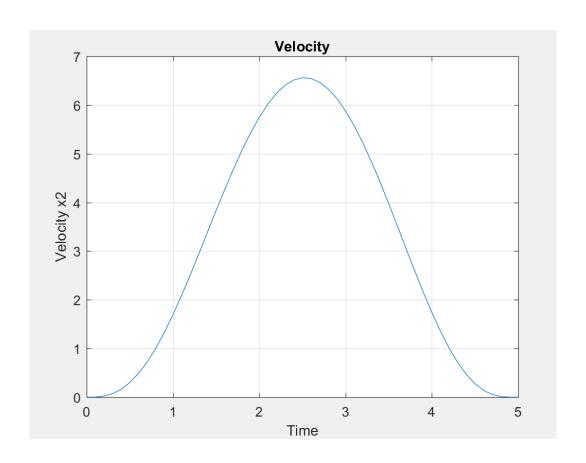
e)
With position, velocity, acceleration, jerk and yank as the hard constraints

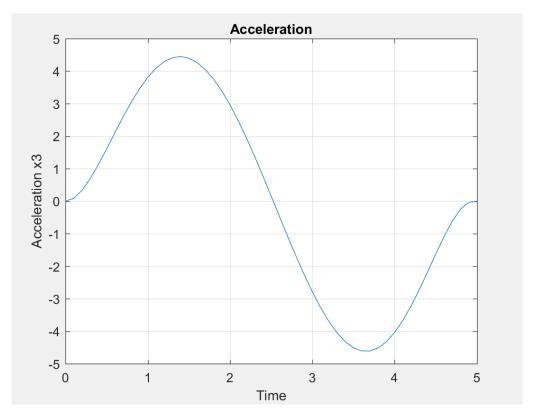
```
function [cineq,ceq] = hw3p2constraint5(u)
  cineq = [];
  t = 0:0.1:5;
```

```
[tout,xout,yout] = sim('hw3p2',t',[],[t' u]);
% Position, velocity, acceleration and jerk hard constraints
ceq(1) = 15 - yout(end,1);
ceq(2) = yout(end,2);
ceq(3) = yout(end,3);
ceq(4) = yout(end,4);
ceq(5) = yout(end,5);
end
```

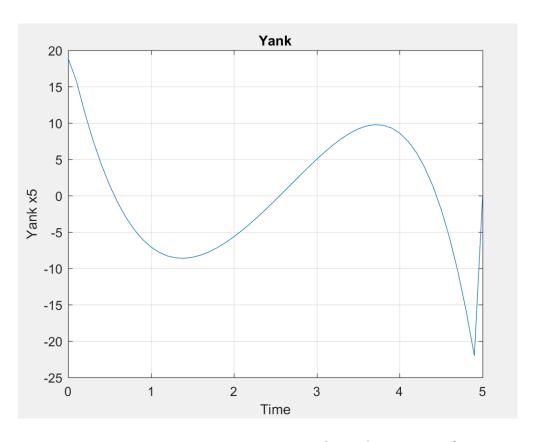












				First-order	Norm of
Iter	F-count	f(x)	Feasibility	optimality	step
0	52	2.500000e-02	1.366e+01	9.598e-03	
1	104	4.350495e+02	1.563e-05	2.405e+00	9.460e+01
2	156	4.348182e+02	1.429e-07	4.420e-01	4.868e-01
3	208	4.339013e+02	3.469e-07	3.224e-01	2.303e+00
4	260	4.328629e+02	8.778e-07	5.918e-03	6.182e+00
5	312	4.328627e+02	1.942e-09	5.333e-03	1.735e-02
6	364	4.328618e+02	1.566e-08	2.654e-03	7.657e-02
7	416	4.328615e+02	1.007e-08	1.693e-05	7.522e-02
8	468	4.328615e+02	8.578e-12	3.981e-05	5.678e-05
9	520	4.328615e+02	2.295e-10	2.678e-05	3.340e-04
10	572	4.328615e+02	3.240e-11	1.615e-05	2.231e-04
11	626	4.328615e+02	8.397e-11	1.001e-05	1.508e-04
12	679	4.328615e+02	2.758e-11	2.070e-05	3.497e-05
13	731	4.328615e+02	1.121e-11	8.846e-06	3.905e-05
14	784	4.328615e+02	6.807e-12	1.140e-05	2.443e-05
15	839	4.328615e+02	7.815e-12	1.404e-05	1.779e-05
16	895	4.328615e+02	1.954e-12	8.636e-06	3.558e-05
17	955	4.328615e+02	1.465e-14	1.511e-05	3.113e-05
18	1012	4.328615e+02	1.510e-14	1.679e-05	6.227e-05
19	1073	4.328615e+02	1.745e-14	1.192e-05	3.113e-05
20	1127	4.328615e+02	1.558e-12	9.188e-06	1.557e-05
21	1180	4.328615e+02	1.533e-12	3.227e-05	4.663e-05
22	1240	4.328615e+02	9.213e-15	2.111e-05	2.332e-05
23	1295	4.328615e+02	9.909e-13	1.947e-05	1.166e-05
24	1352	4.328615e+02	1.123e-14	7.096e-06	2.332e-05
25	1409	4.328615e+02	1.044e-14	7.634e-06	2.332e-05
26	1464	4.328615e+02	5.598e-13	1.578e-05	5.829e-06
27	1520	4.328615e+02	3.055e-12	1.146e-05	1.166e-05
28	1580	4.328615e+02	4.245e-13	2.062e-05	1.457e-06
29	1637	4.328615e+02	5.496e-15	1.299e-05	2.915e-06
30	1694	4.328615e+02	1.155e-14	7.758e-06	5.829e-06

				First-order	Norm of
Iter	F-count	f(x)	Feasibility	optimality	step
31	1750	4.328615e+02	4.696e-13	1.698e-05	5.829e-06
32	1814	4.328615e+02	1.558e-13	2.666e-05	1.822e-07
33	1870	4.328615e+02	7.172e-14	1.515e-05	1.822e-07
34	1930	4.328615e+02	5.407e-14	5.339e-06	2.277e-08
35	1986	4.328615e+02	1.421e-14	9.608e-06	2.277e-08
36	2039	4.328615e+02	1.033e-14	9.441e-06	4.554e-08

The value of cost is 4.328615e+02 according to the above results.

f) Thus, it can be observed that the value of cost increases as more constraints are added to the constraint function.

Constraint	Cost
Position	1.084715
Position, velocity	1.275994
Position, velocity, acceleration	403.6179
Position, velocity, acceleration, jerk	417.8157
Position, velocity, acceleration, jerk, yank	432.8615