

Jack O'Neill
AE 5222
Homework 8

Method

To minimize the path cost I needed to first derive the set of necessary conditions for the discretized vehicle kinematics problem. The kinematics and cost function are shown below:

$$x(k+1) = x(k) + V \cos \psi(k), \quad y(k+1) = y(k) + V \sin \psi(k), \quad k = 0, \dots, N-1.$$

$$\mathcal{J} = \frac{1}{2}(x(N) - 1)^2 + \frac{1}{2}(y(N) - 1)^2 + \sum_{k=1}^N c(x(k), y(k)).$$

Where $N = 10$. The first step in this problem is to determine the discrete equivalent to the Hamiltonian equation which is of the following form:

$$H(k) = l(\bar{x}(k), \bar{u}(k)) + \bar{p}^T(k+1) f(\bar{x}(k), \bar{u}(k))$$

There are three necessary conditions for optimality for this "Hamiltonian":

$$\begin{aligned} \frac{\partial H}{\partial \bar{u}(k)} &= 0 \quad (\text{for all } k = 0, 1, \dots, N-1) \\ \frac{\partial H}{\partial \bar{x}(k)} &= \bar{p}^T(k) \quad (\text{for all } k = 0, 1, \dots, N-1) \\ \frac{\partial H}{\partial \bar{x}(N)} &= \bar{p}^T(N) \end{aligned}$$

After defining these necessary conditions it is time to begin constructing them for this problem. Since $N=10$ there will be 11 equations for each state and costate variables ($N = 0, \dots, 10$) plus ten more for each heading angle. This leaves a total of 54 total equality equations to solve for this problem.

The equations for solving for the costate equations (p_1 and p_2) are shown below:

$$\begin{aligned} p_1^*(k) &= p_1^*(k+1) + \sum_{i=1}^{25} \frac{\partial c}{\partial x(i)} \\ p_2^*(k) &= p_2^*(k+1) + \sum_{i=1}^{25} \frac{\partial c}{\partial y(i)} \end{aligned}$$

$$p_1^*(N) = x(N) + \sum_{i=1}^{25} \frac{\partial c}{\partial x(i)} - 1$$

$$p_2^*(N) = y(N) + \sum_{i=1}^{25} \frac{\partial c}{\partial y(i)} - 1$$

The derived equation for the heading angle ψ is:

$$\psi^*(k) = \arctan\left(\frac{p_2^*(k+1)}{p_1^*(k+1)}\right)$$

I set these 54 equations equal to zero and solved the resulting nonlinear system of equations in Matlab using the `fsolve()` command.

Results

After attempting to adjust both the initial guess as well as the weighting coefficients in the cost function, the closest I was able to get to a valid result looked like this:

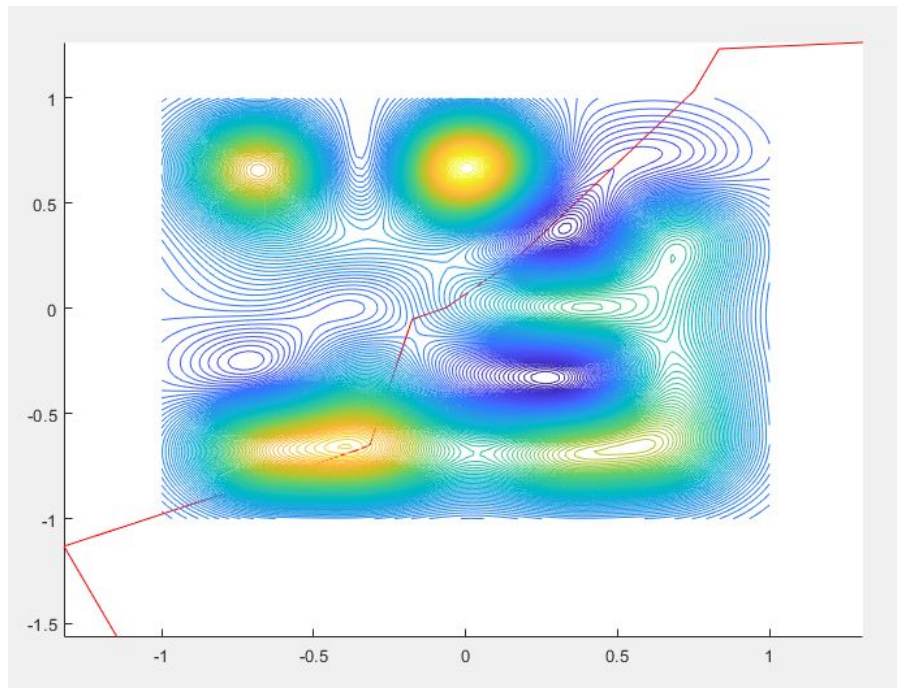


Figure 1: Best result

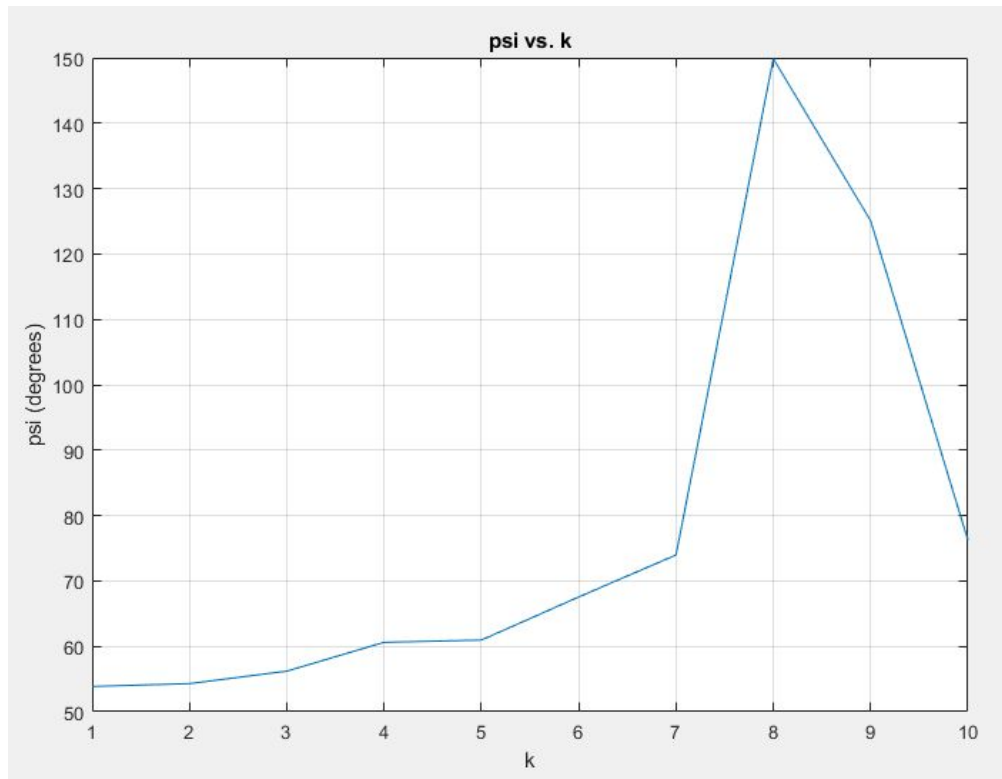


Figure 2: Sequence of heading angles

This was a result of the following initial conditions:

$x_0(1) = -0;$	$x_0(12) = -1;$
$x_0(2) = -0.9;$	$x_0(13) = -0.9;$
$x_0(3) = -0.7;$	$x_0(14) = -0.7;$
$x_0(4) = -0.5;$	$x_0(15) = -0.5;$
$x_0(5) = -0.2;$	$x_0(16) = -0.2;$
$x_0(6) = 0.001;$	$x_0(17) = 0.001;$
$x_0(7) = 0.2;$	$x_0(18) = 0.2;$
$x_0(8) = 0.5;$	$x_0(19) = 0.5;$
$x_0(9) = 0.7;$	$x_0(20) = 0.7;$
$x_0(10) = 0.9;$	$x_0(21) = 0.9;$
$x_0(11) = 1;$	$x_0(22) = 1;$

Figure 2: Initial conditions which gave the most realistic results

It is apparent that fsolve did not actually find a solution to this system of equations. However this path was the closest I could get to having the path start and end at the required coordinates.

Discussion

In the end I was unable to find a valid optimal path for this problem. However I know that the method I used to determine the necessary conditions and the equation for heading angle were correct. I think that with more trial and error I could eventually find a combination of the correct initial guess and sufficient weighting coefficients in the cost function such that I would actually obtain a valid result but it definitely would have taken a very long time to do so.