```
In [1]: import Pkg
        Pkg.activate(@ DIR )
        Pkg.instantiate()
        using LinearAlgebra, Plots
        import ForwardDiff as FD
        import MeshCat as mc
        using Test
        using Random
        import Convex as cvx
        import ECOS  # the solver we use in this hw
        # import Hypatia # other solvers you can try
        # import COSMO # other solvers you can try
        using Plots; plotly()
        using ProgressMeter
        include(joinpath(@__DIR___,"utils/rendezvous.jl"))
          Activating environment at `~/Dropbox/My Mac (MacBook Pro (2))/Desktop/CMU/Optimal Cont
        rol/HW2 S23/Project.toml`
        r Warning: backend `PlotlyBase` is not installed.
        - @ Plots ~/.julia/packages/Plots/bMtsB/src/backends.jl:43
        r Warning: backend `PlotlyKaleido` is not installed.
        L @ Plots ~/.julia/packages/Plots/bMtsB/src/backends.jl:43
```

Out[1]: thruster_model (generic function with 1 method)

Notes:

- 1. Some of the cells below will have multiple outputs (plots and animations), it can be easier to see everything if you do Cell -> All Output -> Toggle Scrolling, so that it simply expands the output area to match the size of the outputs.
- 2. Things in space move very slowly (by design), because of this, you may want to speed up the animations when you're viewing them. You can do this in MeshCat by doing Open Controls -> Animations -> Time Scale, to modify the time scale. You can also play/pause/scrub from this menu as well.
- 3. You can move around your view in MeshCat by clicking + dragging, and you can pan with right click + dragging, and zoom with the scroll wheel on your mouse (or trackpad specific alternatives).

Out[2]: vec_from_mat (generic function with 1 method)

Is LQR the answer for everything?

Unfortunately, no. LQR is great for problems with true quadratic costs and linear dynamics, but this is a very small subset of convex trajectory optimization problems. While a quadratic cost is common in control, there are other available convex cost functions that may better motivate the desired behavior of the system. These costs can be things like an L1 norm on the control inputs ($\|u\|_1$), or an L2 goal error ($\|x-x_{goal}\|_2$). Also, control problems often have constraints like path constraints, control bounds, or terminal constraints, that can't be handled with LQR. With the addition of these constraints, the trajectory optimization problem is stil convex and easy to solve, but we can no longer just get an optimal gain K and apply a feedback policy in these situations.

The solution to this is Model Predictive Control (MPC). In MPC, we are setting up and solving a convex trajectory optimization at every time step, optimizing over some horizon or window into the future, and executing the first control in the solution. To see how this works, we are going to try this for a classic space control problem: the rendezvous.

Q3: Optimal Rendezvous and Docking (50 pts)

In this example, we are going to use convex optimization to control the SpaceX Dragon 1 spacecraft as it docks with the International Space Station (ISS). The dynamics of the Dragon vehicle can be modeled with Clohessy-Wiltshire equations, which is a linear dynamics model in continuous time. The state and control of this system are the following:

$$x = [r_x, r_y, r_z, v_x, v_y, v_z]^T,$$
 (1)

$$u = [t_x, t_y, t_z]^T, (2)$$

where r is a relative position of the Dragon spacecraft with respect to the ISS, v is the relative velocity, and t is the thrust on the spacecraft. The continuous time dynamics of the vehicle are the following:

$$\dot{x} = \begin{bmatrix} 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 3n^2 & 0 & 0 & 0 & 2n & 0 \\ 0 & 0 & 0 & -2n & 0 & 0 \\ 0 & 0 & -n^2 & 0 & 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} u, \tag{3}$$

where $n=\sqrt{\mu/a^3}$, with μ being the standard gravitational parameter, and a being the semi-major axis of the orbit of the ISS.

We are going to use three different techniques for solving this control problem, the first is LQR, the second is convex trajectory optimization, and the third is convex MPC where we will be able to account for unmodeled dynamics in our system (the "sim to real" gap).

Part A: Discretize the dynamics (5 pts)

Use the matrix exponential to convert the linear ODE into a linear discrete time model (hint: the matrix exponential is just exp() in Julia when called on a matrix.

```
a = 6971100.0 # semi-major axis of ISS
   n = sqrt(mu/a^3) # mean motion
   # continuous time dynamics \dot{x} = Ax + Bu
          0 0 1 0
   A = [0]
             0 0
             0 0 0 0
                             1;
        3*n^2 0 0 0 2*n 0;
             0 0 -2*n 0
             0 -n^2 0
   B = Matrix([zeros(3,3);0.1*I(3)])
   # TODO: convert to discrete time X_{k+1} = Ad*x_k + Bd*u_k
   nx,nu = size(B)
   matrixExp = exp([A*dt B*dt; zeros(nu, nx+nu)])
   Ad = matrixExp[1:nx, 1:nx]
   Bd = matrixExp[1:nx, (nx+1):end]
   return Ad, Bd
end
```

Out[3]: create_dynamics (generic function with 1 method)

```
Test Summary: | Pass Total discrete dynamics | 3
```

Out[4]: Test.DefaultTestSet("discrete dynamics", Any[], 3, false, false)

Part B: LQR (10 pts)

Now we will take a given reference trajectory X_ref and track it with finite-horizon LQR. Remember that finite-horizon LQR is solving this problem:

$$egin{aligned} \min_{x_{1:N},u_{1:N-1}} && \sum_{i=1}^{N-1} \left[rac{1}{2}(x_i-x_{ref,i})^TQ(x_i-x_{ref,i}) + rac{1}{2}u_i^TRu_i
ight] + rac{1}{2}(x_N-x_{ref,N})^TQ_f(x_N-x_{ref,N}) \ & ext{st} && x_1=x_{ ext{IC}} \ && x_{i+1}=Ax_i+Bu_i & ext{for } i=1,2,\ldots,N-1 \end{aligned}$$

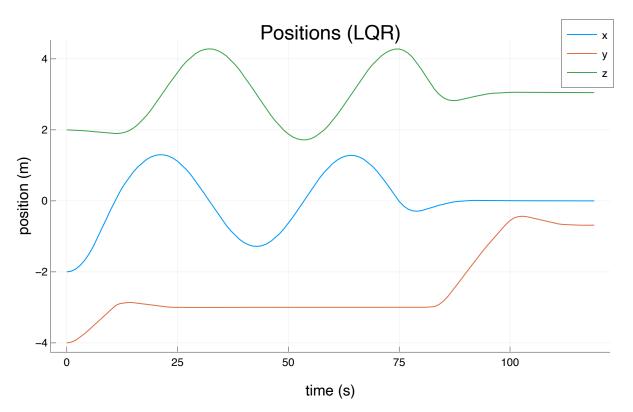
where our policy is $u_i = -K_i(x_i - x_{ref,i})$. Use your code from the previous problem with your fhlqr function to generate your gain matrices.

One twist we will throw into this is control constraints u_min and u_max . You should use the function $clamp.(u, u_min, u_max)$ to clamp the values of your u to be within this range.

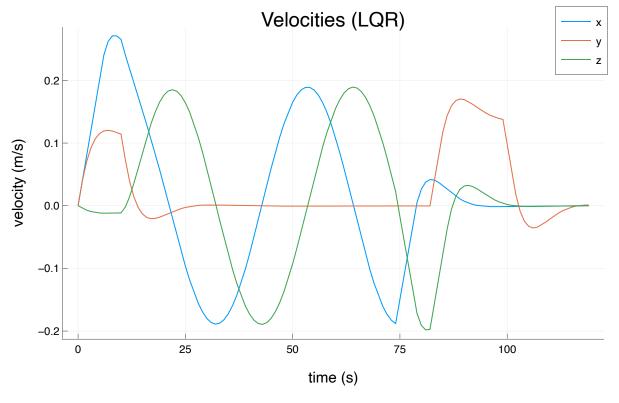
If implemented correctly, you should see the Dragon spacecraft dock with the ISS successfuly, but only after it crashes through the ISS a little bit.

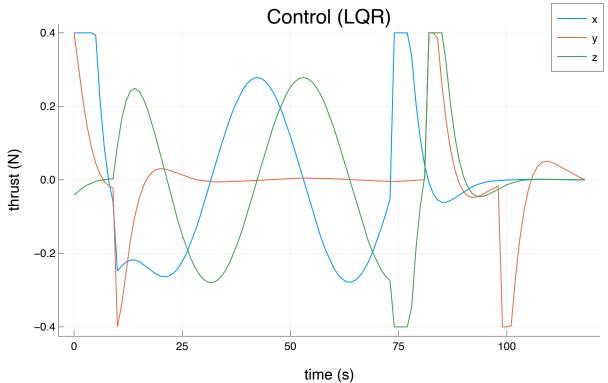
```
In [5]: @testset "LQR rendezvous" begin
            # create our discrete time model
            dt = 1.0
            A,B = create_dynamics(dt)
            # get our sizes for state and control
            nx,nu = size(B)
            # initial and goal states
            x0 = [-2; -4; 2; 0; 0; .0]
            xg = [0, -.68, 3.05, 0, 0, 0]
            # bounds on U
            u \max = 0.4*ones(3)
            u_min = -u_max
            # problem size and reference trajectory
            N = 120
            t_{vec} = 0:dt:((N-1)*dt)
            X_ref = desired_trajectory_long(x0,xg,200,dt)[1:N]
            # TODO: FHLQR
            Q = diagm(ones(nx))
            R = diagm(ones(nu))
            Qf = 10*Q
            # TODO get K's from fhlqr
            P = [zeros(nx,nx) for i = 1:N]
            K = [zeros(nu,nx) for i = 1:N-1]
            # initialize S[N] with Qf
            P[N] = deepcopy(Qf)
            # Ricatti
            for k = (N-1):-1:1
                K[k] = (R+B'*P[k+1]*B)\B'*P[k+1]*A
                P[k] = Q + A'*P[k+1]*(A - B*K[k])
            end
            # simulation
            X sim = [zeros(nx) for i = 1:N]
            U_sim = [zeros(nu) for i = 1:N-1]
            X \sin[1] = x0
            for i = 1:(N-1)
                # TODO: put LQR control law here
                # make sure to clamp
                x_tilde = X_sim[i] - X_ref[i]
                U_{sim[i]} = max.(min.(-K[i]*x_tilde, u_max), u_min)
                # simulate 1 step
                X_{sim}[i+1] = A*X_{sim}[i] + B*U_{sim}[i]
            end
            # ----plotting/animation-
            Xm = mat_from_vec(X_sim)
            Um = mat_from_vec(U_sim)
            display(plot(t_vec,Xm[1:3,:]',title = "Positions (LQR)",
```

```
xlabel = "time (s)", ylabel = "position (m)",
             label = ["x" "y" "z"]))
display(plot(t_vec,Xm[4:6,:]',title = "Velocities (LQR)",
        xlabel = "time (s)", ylabel = "velocity (m/s)",
             label = ["x" "y" "z"]))
display(plot(t_vec[1:end-1],Um',title = "Control (LQR)",
        xlabel = "time (s)", ylabel = "thrust (N)",
             label = ["x" "y" "z"]))
# feel free to toggle `show_reference`
display(animate_rendezvous(X_sim, X_ref, dt;show_reference = false))
          ----plotting/animation--
# testing
xs=[x[1] \text{ for } x \text{ in } X_sim]
ys=[x[2]  for x  in X  sim]
zs=[x[3] for x in X_sim]
[end] - xg) < .01 # goal
(xg[2] + .1) < maximum(ys) < 0 # we should have hit the ISS
@test maximum(zs) >= 4 # check to see if you did the circle
@test minimum(zs) <= 2 # check to see if you did the circle</pre>
@test maximum(xs) >= 1 # check to see if you did the circle
@test maximum(norm.(U_sim,Inf)) <= 0.4 # control constraints satisfied</pre>
```



end





r Info: MeshCat server started. You can open the visualizer by visiting the following UR L in your browser:

http://127.0.0.1:8701

```
Test Summary: | Pass Total LQR rendezvous | 6 6
```

Out[5]: Test.DefaultTestSet("LQR rendezvous", Any[], 6, false, false)

Part C: Convex Trajectory Optimization (15 pts)

Now we are going to assume that we have a perfect model (assume there is no sim to real gap), and that we have a perfect state estimate. With this, we are going to solve our control problem as a convex trajectory optimization problem.

$$egin{aligned} \min_{x_{1:N},u_{1:N-1}} & \sum_{i=1}^{N-1} \left[rac{1}{2} (x_i - x_{ref,i})^T Q(x_i - x_{ref,i}) + rac{1}{2} u_i^T R u_i
ight] + rac{1}{2} (x_N - x_{ref,N})^T Q_f (x_N - x_{ref,l})^T Q$$

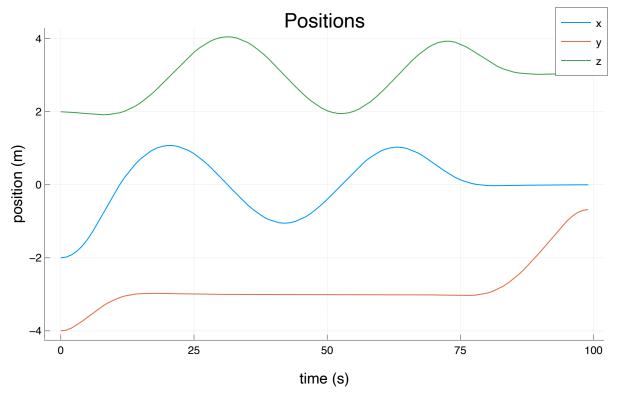
Where we have an LQR cost, an initial condition constraint $(x_1=x_{\rm IC})$, linear dynamics constraints ($x_{i+1}=Ax_i+Bu_i$), bound constraints on the control ($x_i\leq u_{max}$), an ISS collision constraint ($x_i[2]\leq x_{goal}[2]$), and a terminal constraint ($x_i=x_{goal}$). This problem is convex and we will setup and solve this with Convex.jl.

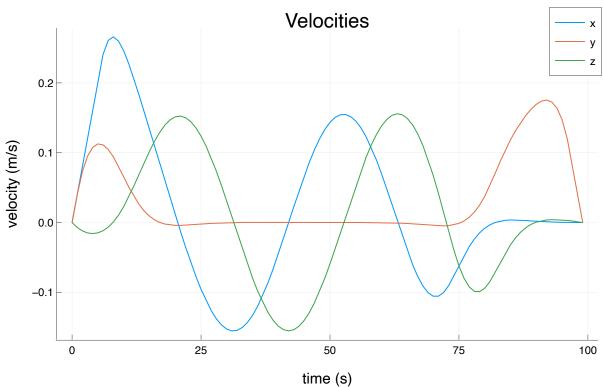
```
In [6]: """
Xcvx,Ucvx = convex_trajopt(A,B,X_ref,x0,xg,u_min,u_max,N)
```

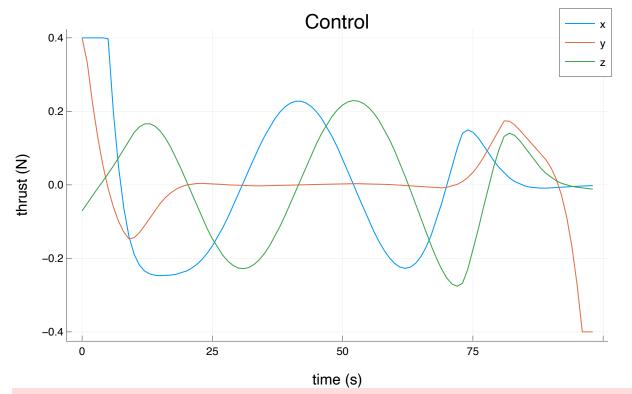
```
setup and solve the above optimization problem, returning
the solutions X and U, after first converting them to
vectors of vectors with vec_from_mat(X.value)
function convex_trajopt(A::Matrix, # discrete dynamics A
                         B::Matrix, # discrete dynamics B
                         X_ref::Vector{Vector{Float64}}, # reference trajectory
                         x0::Vector, # initial condition
                         xg::Vector, # goal state
                         u min::Vector, # lower bound on u
                         u_max::Vector, # upper bound on u
                         N::Int64, # length of trajectory
                         )::Tuple{Vector{Vector{Float64}}}, Vector{Vector{Float64}}} # ret
    # get our sizes for state and control
    nx,nu = size(B)
    @assert size(A) == (nx, nx)
    @assert length(x0) == nx
    @assert length(xg) == nx
    X \text{ ref} = \text{mat from vec}(X \text{ ref})
    # LOR cost
    Q = diagm(ones(nx))
    R = diagm(ones(nu))
    # variables we are solving for
    X = cvx.Variable(nx.N)
    U = cvx.Variable(nu,N-1)
    # TODO: implement cost
    obj = 0
    for k in 1:(N-1)
        xk_{tilde} = X[:,k] - X_{ref}[:,k]
        uk = U[:,k]
        obj += 0.5*cvx.quadform(xk_tilde, Q)
        obj += 0.5*cvx.quadform(uk, R)
    end
    #Add terminal cost
    obj += 0.5*cvx.quadform((X[:,N] - X_ref[:,N]), Q)
    # create problem with objective
    prob = cvx.minimize(obj)
    # TODO: add constraints with prob.constraints +=
    prob.constraints += (X[:,1] == x0) #initial condition constraint
    for k = 1:(N-1)
        xk = X[:,k]
        uk = U[:,k]
        prob.constraints += (X[:,k+1] == A*xk + B*uk) #dynamics constraints
        #Control Input constraint
        prob.constraints += (uk <= u_max)</pre>
        prob.constraints += (uk >= u_min)
        #Position constraint
        prob.constraints += (xk[2] \ll xg[2])
    end
    prob.constraints += (X[2, N] \le xg[2])
    prob.constraints += (X[:,N] == xg)
    cvx.solve!(prob, ECOS.Optimizer; silent_solver = true)
```

```
X = X.value
   U = U.value
   Xcvx = vec from mat(X)
   Ucvx = vec_from_mat(U)
    return Xcvx, Ucvx
end
@testset "convex trajopt" begin
   # create our discrete time model
   dt = 1.0
   A,B = create_dynamics(dt)
   # get our sizes for state and control
   nx,nu = size(B)
   # initial and goal states
   x0 = [-2; -4; 2; 0; 0; .0]
   xq = [0, -.68, 3.05, 0, 0, 0]
   # bounds on U
   u_max = 0.4*ones(3)
   u_min = -u_max
   # problem size and reference trajectory
   N = 100
   t_{vec} = 0:dt:((N-1)*dt)
   X_ref = desired_trajectory(x0,xg,N,dt)
   # solve convex trajectory optimization problem
   X_cvx, U_cvx = convex_trajopt(A,B,X_ref, x0,xg,u_min,u_max,N)
   X_{sim} = [zeros(nx) for i = 1:N]
   X \sin[1] = x0
   for i = 1:N-1
       X_{sim}[i+1] = A*X_{sim}[i] + B*U_{cvx}[i]
   end
   # -----plotting/animation-----
   Xm = mat_from_vec(X_sim)
   Um = mat from vec(U cvx)
   display(plot(t_vec,Xm[1:3,:]',title = "Positions",
                xlabel = "time (s)", ylabel = "position (m)",
                label = ["x" "y" "z"]))
   display(plot(t_vec,Xm[4:6,:]',title = "Velocities",
           xlabel = "time (s)", ylabel = "velocity (m/s)",
                label = ["x" "y" "z"]))
   display(plot(t_vec[1:end-1],Um',title = "Control",
           xlabel = "time (s)", ylabel = "thrust (N)",
                label = ["x" "y" "z"]))
   display(animate_rendezvous(X_sim, X_ref, dt;show_reference = false))
   # -----plotting/animation-----
   @test maximum(norm.( X_sim .- X_cvx, Inf)) < 1e-3</pre>
   [end] - xg < 1e-3 \# goal
```

```
xs=[x[1] for x in X_sim]
ys=[x[2] for x in X_sim]
zs=[x[3] for x in X_sim]
@test maximum(ys) <= (xg[2] + 1e-3)
@test maximum(zs) >= 4 # check to see if you did the circle
@test minimum(zs) <= 2 # check to see if you did the circle
@test maximum(xs) >= 1 # check to see if you did the circle
@test maximum(norm.(U_cvx,Inf)) <= 0.4 + 1e-3 # control constraints satisfied</pre>
end
```







r Info: MeshCat server started. You can open the visualizer by visiting the following UR L in your browser:

http://127.0.0.1:8703

Open Controls

//

Test Summary: | Pass Total
convex trajopt | 7 7

Part D: Convex MPC (20 pts)

In part C, we solved for the optimal rendezvous trajectory using convex optimization, and verified it by simulating it in an open loop fashion (no feedback). This was made possible because we assumed that our linear dynamics were exact, and that we had a perfect estimate of our state. In reality, there are many issues that would prevent this open loop policy from being successful, here are a few:

- imperfect state estimation
- unmodeled dynamics
- misalignments
- · actuator uncertainties

Together, these factors result in a "sim to real" gap between our simulated model, and the real model. Because there will always be a sim to real gap, we can't just execute open loop policies and expect them to be successful. What we can do, however, is use Model Predictive Control (MPC) that combines some of the ideas of feedback control with convex trajectory optimization.

A convex MPC controller will set up and solve a convex optimization problem at each time step that incorporates the current state estimate as an initial condition. For a trajectory tracking problem like this rendezvous, we want to track x_{ref} , but instead of optimizing over the whole trajectory, we will only consider a sliding window of size N_{mpc} (also called a horizon). If $N_{mpc}=20$, this means our convex MPC controller is reasoning about the next 20 steps in the trajectory. This optimization problem at every timestep will start by taking the relevant reference trajectory at the current window from the current step i, to the end of the window $i+N_{mpc}-1$. This slice of the reference trajectory that applies to the current MPC window will be called $\tilde{x}_{ref}=x_{ref}[i,(i+N_{mpc}-1)]$.

$$egin{aligned} \min_{x_{1:N},u_{1:N-1}} & \sum_{i=1}^{N-1} \left[rac{1}{2} (x_i - ilde{x}_{ref,i})^T Q(x_i - ilde{x}_{ref,i}) + rac{1}{2} u_i^T R u_i
ight] + rac{1}{2} (x_N - ilde{x}_{ref,N})^T Q_f (x_N - ilde{x}_{ref,l})^T Q_f (x_N - ilde{x}_{re$$

where N in this case is N_{mpc} . This allows for the MPC controller to "think" about the future states in a way that the LQR controller cannot. By updating the reference trajectory window (\tilde{x}_{ref}) at each step and updating the initial condition (x_{IC}) , the MPC controller is able to "react" and compensate for the sim to real gap.

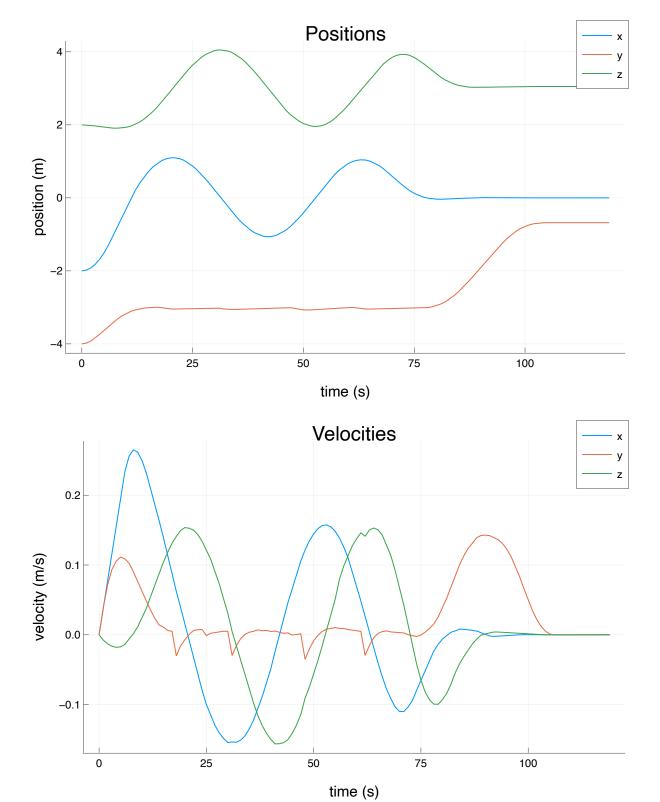
You will now implement a function $convex_mpc$ where you setup and solve this optimization problem at every timestep, and simply return u_1 from the solution.

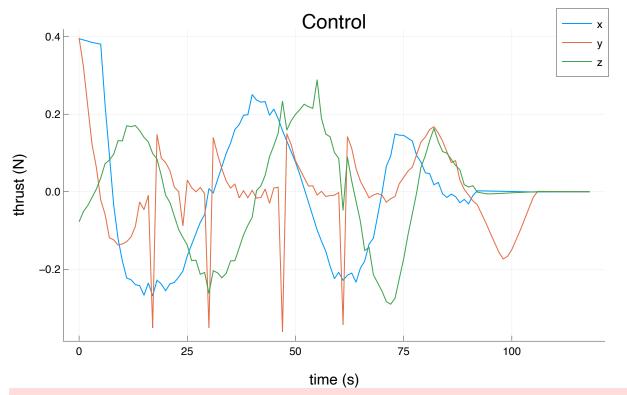
```
B::Matrix, # discrete dynamics matrix B
                X_ref_window::Vector{Vector{Float64}}, # reference trajectory for th
                xic::Vector, # current state x
                xg::Vector, # goal state
                u_min::Vector, # lower bound on u
                u_max::Vector, # upper bound on u
                N_mpc::Int64, # length of MPC window (horizon)
                )::Vector{Float64} # return the first control command of the solved
# get our sizes for state and control
nx,nu = size(B)
# check sizes
Qassert size(A) == (nx, nx)
@assert length(xic) == nx
@assert length(xg) == nx
@assert length(X_ref_window) == N_mpc
X_ref_window = mat_from_vec(X_ref_window)
# LOR cost
Q = diagm(ones(nx))
R = diagm(ones(nu))
# variables we are solving for
X = cvx.Variable(nx,N_mpc)
U = cvx.Variable(nu,N_mpc-1)
# TODO: implement cost
obj = 0
for k in 1:(N_mpc-1)
    xk_tilde = X[:,k] - X_ref_window[:,k]
    uk = U[:,k]
    obj += 0.5*cvx.quadform(xk_tilde, Q)
    obj += 0.5*cvx.quadform(uk, R)
end
#Add terminal cost
obj += 0.5*cvx.quadform((X[:,N_mpc] - X_ref_window[:,N_mpc]), Q)
# create problem with objective
prob = cvx.minimize(obj)
# TODO: add constraints with prob.constraints +=
prob.constraints += (X[:,1] == xic) #initial condition constraint
for k = 1:(N_mpc-1)
    xk = X[:,k]
    uk = U[:,k]
    prob.constraints += (X[:,k+1] == A*xk + B*uk) #dynamics constraints
    #Control Input constraint
    prob.constraints += (uk <= u_max)</pre>
    prob.constraints += (uk >= u_min)
    #Position constraint
    prob.constraints += (xk[2] \ll xg[2])
end
prob.constraints += (X[2,N_mpc] \le xg[2])
prob.constraints += (X[:,N_mpc] == xg)
# solve problem
cvx.solve!(prob, ECOS.Optimizer; silent_solver = true)
# get X and U solutions
```

```
X = X.value
    U = U.value
    # return first control U
    return U[:,1]
end
@testset "convex mpc" begin
    # create our discrete time model
    dt = 1.0
    A,B = create_dynamics(dt)
    # get our sizes for state and control
    nx,nu = size(B)
    # initial and goal states
    x0 = [-2; -4; 2; 0; 0; .0]
    xg = [0, -.68, 3.05, 0, 0, 0]
    # bounds on U
    u_max = 0.4*ones(3)
    u \min = -u \max
    # problem size and reference trajectory
    N = 100
    t_{vec} = 0:dt:((N-1)*dt)
    X_{ref} = [desired_{trajectory}(x_0, x_0, N, dt)..., [x_g for i = 1:N]...]
    @show size(X_ref)
    # MPC window size
    N_mpc = 20
    # sim size and setup
    N_sim = N + 20
    t_{vec} = 0:dt:((N_sim-1)*dt)
    X_{sim} = [zeros(nx) for i = 1:N_{sim}]
    X_{sim}[1] = x0
    U_{sim} = [zeros(nu) for i = 1:N_{sim}-1]
    # simulate
    @showprogress "simulating" for i = 1:N_sim-1
        # get state estimate
        xi_estimate = state_estimate(X_sim[i], xg)
        # TODO: given a window of N_mpc timesteps, get current reference trajectory
        X_ref_tilde = X_ref[i:i+N_mpc-1]
        # TODO: call convex mpc controller with state estimate
        u_mpc = convex_mpc(A, B, X_ref_tilde, xi_estimate, X_ref_tilde[end], u_min, u_ma
        # commanded control goes into thruster model where it gets modified
        U_sim[i] = thruster_model(X_sim[i], xg, u_mpc)
        # simulate one step
        X_{sim[i+1]} = A*X_{sim[i]} + B*U_{sim[i]}
    end
```

-----plotting/animation--

```
Xm = mat_from_vec(X_sim)
   Um = mat_from_vec(U_sim)
   display(plot(t_vec,Xm[1:3,:]',title = "Positions",
               xlabel = "time (s)", ylabel = "position (m)",
                label = ["x" "y" "z"]))
   display(plot(t_vec, Xm[4:6,:]', title = "Velocities",
           xlabel = "time (s)", ylabel = "velocity (m/s)",
               label = ["x" "y" "z"]))
   display(plot(t_vec[1:end-1],Um',title = "Control",
           xlabel = "time (s)", ylabel = "thrust (N)",
               label = ["x" "y" "z"]))
   display(animate_rendezvous(X_sim, X_ref, dt;show_reference = false))
   # -----plotting/animation--
   # tests
   [end] - xg < 1e-3 \# goal
   xs=[x[1]  for x  in X_sim]
   ys=[x[2]  for x  in X  sim]
   zs=[x[3]  for x  in X  sim]
   @test maximum(zs) >= 4 # check to see if you did the circle
   @test minimum(zs) <= 2 # check to see if you did the circle</pre>
   @test maximum(xs) >= 1 # check to see if you did the circle
   @test maximum(norm.(U_sim,Inf)) <= 0.4 + 1e-3 # control constraints satisfied</pre>
end
size(X_ref) = (200,)
simulating 2%|■
                                                     | ETA: 0:01:01 Warning: Probl
em status INFEASIBLE; solution may be inaccurate.
Convex ~/.julia/packages/Convex/tSTAW/src/solution.jl:342
simulating 24%
                                                     | ETA: 0:00:06 Warning: Probl
em status INFEASIBLE; solution may be inaccurate.
Convex ~/.julia/packages/Convex/tSTAW/src/solution.jl:342
simulating 39%|
                                                    | ETA: 0:00:03 Warning: Probl
em status INFEASIBLE; solution may be inaccurate.
L @ Convex ~/.julia/packages/Convex/tSTAW/src/solution.jl:342
simulating 51%
                                                    | ETA: 0:00:02 Warning: Probl
em status INFEASIBLE; solution may be inaccurate.
simulating 100%|
                                                   | Time: 0:00:03
```





r Info: MeshCat server started. You can open the visualizer by visiting the following UR L in your browser:

http://127.0.0.1:8704

Open Controls

Test Summary: | Pass Total
convex mpc | 6 6

Out[7]: Test.DefaultTestSet("convex mpc", Any[], 6, false, false)

In []: