

# Optimization for Exciting Trajectory

04 June 2020 14:02

## OPTIMIZATION PROBLEM:

$$q_d(t) \rightarrow q_d(\underline{p}, t) \rightarrow Y(q_d, \dot{q}_d, \ddot{q}_d)$$

$$\underline{p}^* = \arg \max_{\underline{p}} \left\{ \sigma_{\min} \underbrace{\left\{ \underline{Y}^T \underline{Y} + \underline{\zeta} \right\}}_{G(\underline{p}, T)} \right\}$$

### OPTION 1

$$\underline{p}^* = \arg \max_{\underline{p}} \left\{ \det G(\underline{p}, T) \right\}$$

ADVANTAGES: - simple

DISADVANTAGES: - no guarantees on maximizing  $\sigma_{\min}$

### OPTION 2

$$\underline{p}^* = \arg \max_{\underline{p}} \left\{ \lambda_{\min} \left\{ G(\underline{p}, T) \right\} \right\}$$

ADVANTAGES: - maximizes  $\sigma_{\min}$

DISADVANTAGES: - problems on convergence  
of optimization

### OPTION 3

$$\underline{p}^* = \arg \max_{\underline{p}, z} z$$

$$\text{s.t. } \det(G(\underline{p}, T) - z I) > 0$$

- ADVANTAGES: - attempts to maximize  $\sigma_i$

- better optimization
- DISADVANTAGES:
  - still no guarantee that  $\sigma_{\min}$  maximized

#### OPTION 4

$$\underline{\rho}^* = \arg \max_{\underline{\rho}} \underline{\sigma}^T W \underline{\sigma}$$

where  $\underline{\sigma} = \left( \sigma_i(\mathcal{G}(\underline{\rho}, T)) \right)$

$W$  = weight matrix

- ADVANTAGES:
  - with high weight on  $\sigma_{\min}$  we hope to maximize it
- DISADVANTAGES:
  - ?

#### IMPORTANT OBSERVATIONS

- 1) There are bounds on  $\underline{\rho}$  related to the limitations on  $q_d$ . This depends on the used robot.

2) In general, OPTIONS 1, 2 and 3

try to maximize  $\lambda_{\min}$ , hence

this considers also making  $\lambda_i > 0$ .

This is actually not required!

3) Is it guaranteed that there exists  
a  $q_g(t)$  that maximizes  $\sigma_{\min}$

above a threshold?

Could it be that two columns of

$Y$  are always dependent for all

$q_d(t)$ ?

4) Probably also the time window  $T$

can be added to the optimization

variable  $\underline{x} = [\underline{p}^T, T]^T$ . But

This makes the optimization

much more complex.

5) We are optimizing offline.

Is there a way to optimize

online modifying  $q_d(t)$  in

real-time?

b) Once an optimal  $q_a(t)$  is found

learning depends on control

gains  $\Lambda$  and  $R$ .

$$\dot{q}_r = \dot{q}_d + \Lambda c; \quad e = q_d - q$$

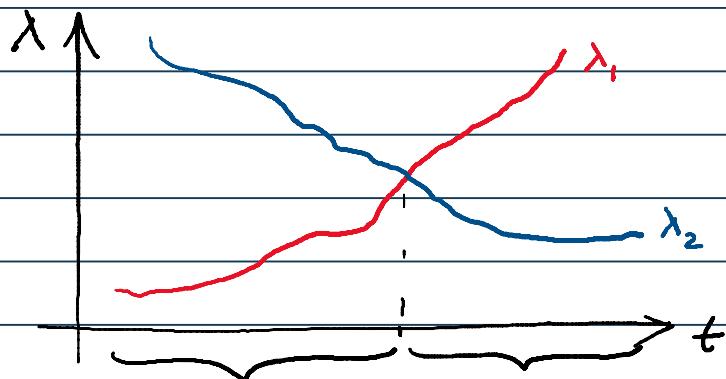
$$\hat{\pi} = -R^{-1}Y^T s, \quad s = \dot{q}_r - \dot{q}$$

$$\gamma = M\ddot{q}_r + C\dot{q}_r + G + K_d s + e$$

### PROBLEM WITH OPTION 2

Given  $A(t)$ , for simplicity assume

$A(t) \in \mathbb{R}^2$ , The following can happen:



$$\lambda_{\min} = \lambda_1 \quad \lambda_{\max} = \lambda_2$$

It can happen that during optimization

this type of exchange happens and the opt. algorithm doesn't know in which direction to proceed.

### FINAL OPTION

$$\underline{\rho}^* = \arg \min_{\underline{\rho}} \{ \text{cond}(G(\underline{\rho}, I)) \}$$

$$\text{where } \text{cond}(A) = \frac{\sigma_{\max}}{\sigma_{\min}}$$

If condition number of  $G$  goes to 1  
then rank is full.