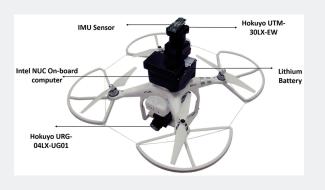
Major Projects

Integration (Numerical)



Differentiation Const. Optimization



ODEs and Laplace

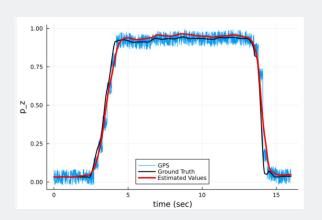


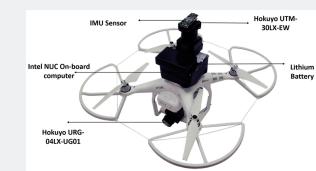


Project 1: Numerical Integration of Drone Data

- Real drone data in 3D
- Focus is on Trapezoidal Rule
- Batch & Recursive Implementations
- Correction for IMU acceleration drift
- Mentally prepares for solving ODEs

$$v(ti) = v(ti-1) + \int_{ti-1}^{ti} a(\tau) d\tau$$
 model prediction step $v(ti) = v(ti) + Kv \cdot (vGPS(ti) - v(ti)) \cdot dt$ measurement update step
$$\begin{aligned} & & & \text{for all } t_i \in [t_0, t_f] \\ p(ti) = p(ti-1) + \int_{ti-1}^{ti} v(\tau) d\tau & & & \text{model prediction step} \\ p(ti) = p(ti) + Kp \cdot (pGPS(ti) - p(ti)) \cdot dt & & & \text{measurement update step} \end{aligned}$$



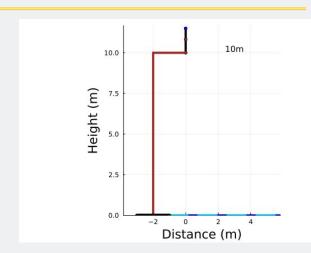


Project 2: Constrained Optimization

minimize
$$f(x)$$

subject to $g_i(x) = 0, 1 \le i \le m$

- Gradient descent with equality constraints
- Use linearization to derive conditions
- Translate into linear algebra via dot (aka, inner) product
- Find step direction via Gram Schmidt
 - Descend on f
 - Constraint qualification



$$\nabla f(x_k) \bullet \Delta x < 0$$

$$\nabla g(x_k) \bullet \Delta x = 0 \quad 1 < i < m$$

$$\nabla g_i(x_k) \bullet \Delta x = 0, \ 1 \le i \le m$$



Project 3: ODEs and Laplace Transforms

- Derive Lagrangian model for ROB 311
 BallBot: NL ODE, 4 dimensional
- Linearize for transfer function (Laplace)
- PD-controller for ballance, P-controller for speed (more Laplace)
- Simulate controller on NL ODE model

