

hw2_problem4_starter_code

April 28, 2024

```
[ ]: import numpy as np
import matplotlib.pyplot as plt
import cvxpy as cp
```

```
[ ]: dt = 0.1
goal_state = np.zeros(4)
initial_state = np.array([-4, 0., -1., 2.])
u_max = 2.

### put your code here ###

A_dynamics = np.array([[1., 0., dt, 0.],
                        [0., 1., 0., dt],
                        [0., 0., 1., 0.],
                        [0., 0., 0., 1.]])

B_dynamics = np.array([[0.5*dt**2, 0.],
                        [0., 0.5*dt**2],
                        [dt, 0.],
                        [0., dt]])

T = 50 # time steps
n = 4 # state dimension
m = 2 # control dimension

us = cp.Variable([T,m]) # optimization variable.
xs = cp.Variable([T,n])

goal_state = np.zeros(n)
# quadratic cost matrices
Q = np.diag([1., 1., 1., 1.])
R = np.diag([1., 1.]
```

```

objective = 0
constraints = []

state = initial_state
constraints += [xs[0] == initial_state]
for t in range(T):
    objective += (cp.quad_form(state, Q) + cp.quad_form(us[t], R))
    state = A_dynamics @ state + B_dynamics @ us[t]
    constraints += [cp.norm(us[t], 2) <= u_max]

constraints += [state == goal_state]

problem = cp.Problem(cp.Minimize(objective), constraints)
problem.solve()

```

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[ ]: 604.1460607145349
```

```

[ ]: states = [initial_state]
for t in range(T):
    states.append(A_dynamics @ states[t] + B_dynamics @ us.value[t])
states = np.stack(states)

controls = us.value

```

0.1 Plotting results

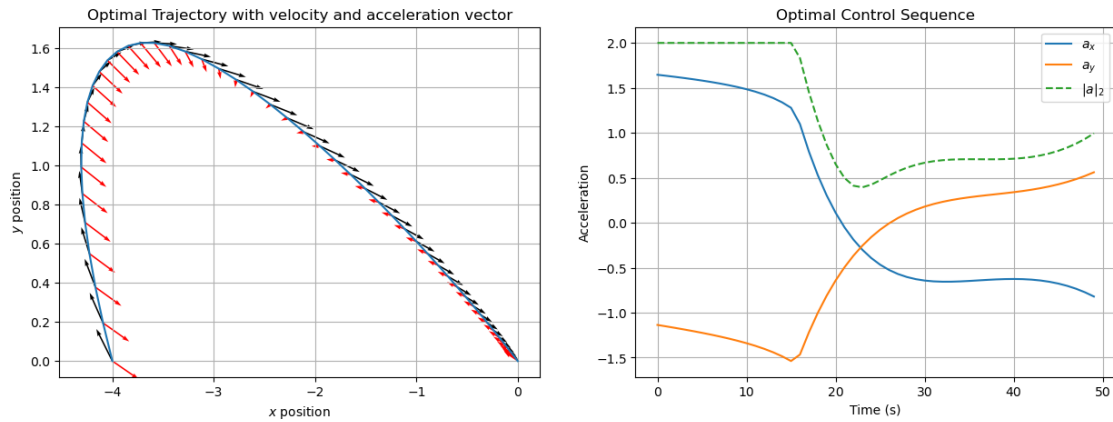
```

[ ]: plt.figure(figsize=(15,5))
plt.subplot(1,2,1)
plt.plot(states[:,0], states[:,1])
plt.quiver(states[:,0], states[:,1], states[:,2], states[:,3], scale=30, width=.
    ↪0.003) # show velocity vector
plt.quiver(states[:-1,0], states[:-1,1], controls[:,0], controls[:,1],
    ↪scale=30, width=.003, color='red') # show acceleration vector
plt.title("Optimal Trajectory with velocity and acceleration vector")
plt.xlabel("$x$ position")
plt.ylabel("$y$ position")
plt.grid()

plt.subplot(1,2,2)
plt.plot(controls)
plt.plot(np.linalg.norm(controls, 2, axis=1), '--')
plt.title("Optimal Control Sequence")
plt.xlabel("Time (s)")
plt.ylabel("Acceleration")

```

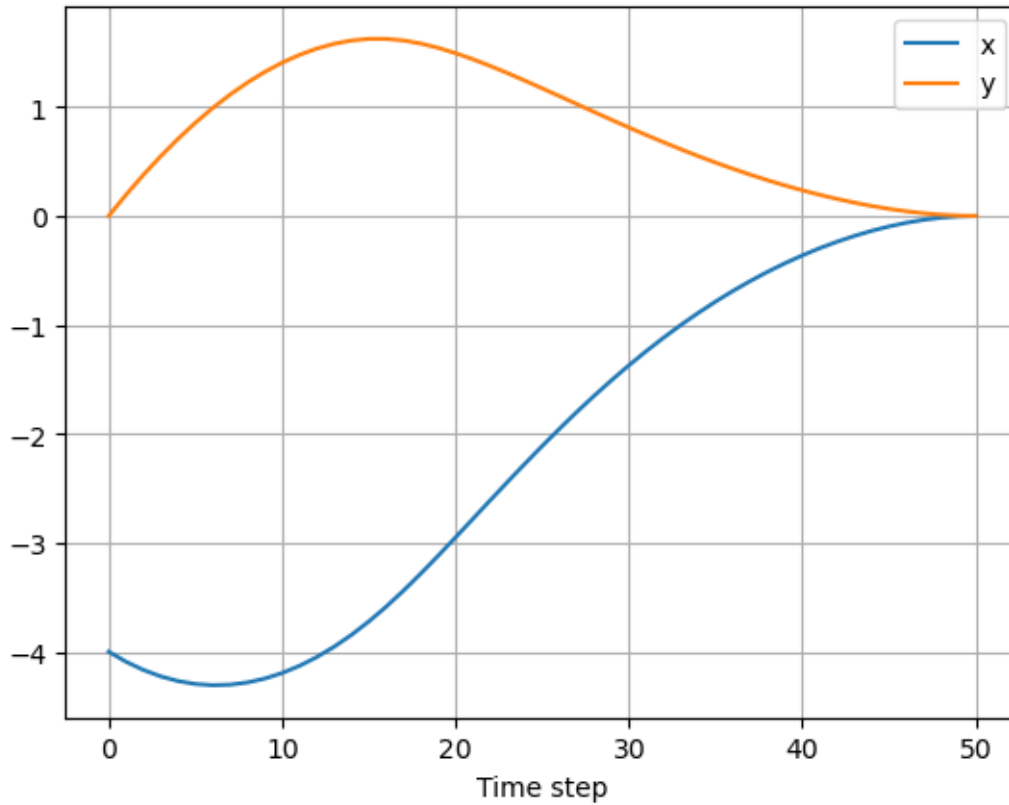
```
plt.legend(["$a_x$", "$a_y$", "$\\|a\\|_2$"])
plt.grid()
```



0.1.1 plotting x and y, and computing which time step the state reaches within $10E-1$ of goal state

```
[ ]: plt.plot(states[:,0], label="x")
plt.plot(states[:,1], label="y")
plt.xlabel("Time step")
plt.legend()
plt.grid()
k_close = np.where(np.linalg.norm(states - goal_state, 2, axis=1) < 1E-1)[0][0]
print("Time step when within 1E-1 to goal state: %i"%k_close)
```

Time step when within $1E-1$ to goal state: 49



```
[ ]: dt = 0.1
goal_state = np.zeros(4)
initial_state = np.array([-4, 0., -1., 2.])
u_max = 2.

### put your code here ###

A_dynamics = np.array([[1., 0., dt, 0.],
                        [0., 1., 0., dt],
                        [0., 0., 1., 0.],
                        [0., 0., 0., 1.]])

B_dynamics = np.array([[0.5*dt**2, 0.],
                        [0., 0.5*dt**2],
                        [dt, 0.],
                        [0., dt]])

T = 50 # time steps
```

```

n = 4    # state dimension
m = 2    # control dimension

us2 = cp.Variable([T,m])    # optimization variable.
xs2 = cp.Variable([T,n])

goal_state = np.zeros(n)
# quadratic cost matrices
Q = np.diag([50., 50., 50., 50.])
R = np.diag([1., 1.])

objective2 = 0
constraints2 = []

state2 = initial_state
constraints2 += [xs2[0] == initial_state]
for t in range(T):
    objective2 += (cp.quad_form(state2, Q) + cp.quad_form(us2[t], R))
    state2 = A_dynamics @ state2 + B_dynamics @ us2[t]
    constraints2 += [cp.norm(us2[t], 2) <= u_max]

constraints2 += [state2 == goal_state]

problem = cp.Problem(cp.Minimize(objective2), constraints2)
problem.solve()

```

```

/home/p8410077/.local/lib/python3.10/site-
packages/cvxpy/reductions/solvers/solving_chain.py:336: FutureWarning:
    Your problem is being solved with the ECOS solver by default. Starting in
    CVXPY 1.5.0, Clarabel will be used as the default solver instead. To
continue
    using ECOS, specify the ECOS solver explicitly using the ``solver=cp.ECOS``
    argument to the ``problem.solve`` method.

warnings.warn(ECOS_DEPRECATION_MSG, FutureWarning)

```

```
[ ]: 25612.230258706346
```

```

[ ]: states2 = [initial_state]
    for t in range(T):
        states2.append(A_dynamics @ states2[t] + B_dynamics @ us2.value[t])
    states2 = np.stack(states2)

    controls2 = us2.value

```

```

[ ]: dt = 0.1
goal_state = np.zeros(4)
initial_state = np.array([-4, 0., -1., 2.])
u_max = 2.

### put your code here ###

A_dynamics = np.array([[1., 0., dt, 0.],
                        [0., 1., 0., dt],
                        [0., 0., 1., 0.],
                        [0., 0., 0., 1.]])

B_dynamics = np.array([[0.5*dt**2, 0.],
                        [0., 0.5*dt**2],
                        [dt, 0.],
                        [0., dt]])

T = 50 # time steps
n = 4 # state dimension
m = 2 # control dimension

us3 = cp.Variable([T,m]) # optimization variable.
xs3 = cp.Variable([T,n])

goal_state = np.zeros(n)
# quadratic cost matrices
Q = np.diag([1., 1., 1., 1.])
R = np.diag([50., 50.])

objective3 = 0
constraints3 = []

state3 = initial_state
constraints3 += [xs3[0] == initial_state]
for t in range(T):
    objective3 += (cp.quad_form(state3, Q) + cp.quad_form(us3[t], R))
    state3 = A_dynamics @ state3 + B_dynamics @ us3[t]
    constraints3 += [cp.norm(us3[t], 2) <= u_max]

constraints3 += [state3 == goal_state]

```

```
problem = cp.Problem(cp.Minimize(objective3), constraints3)
problem.solve()
```

```
/home/p8410077/.local/lib/python3.10/site-
packages/cvxpy/reductions/solvers/solving_chain.py:336: FutureWarning:
    Your problem is being solved with the ECOS solver by default. Starting in
    CVXPY 1.5.0, Clarabel will be used as the default solver instead. To
continue
    using ECOS, specify the ECOS solver explicitly using the ``solver=cp.ECOS``
    argument to the ``problem.solve`` method.
```

```
warnings.warn(ECOS_DEPRECATION_MSG, FutureWarning)
```

```
[ ]: 4311.39760964944
```

```
[ ]: states3 = [initial_state]
    for t in range(T):
        states3.append(A_dynamics @ states3[t] + B_dynamics @ us3.value[t])
    states3 = np.stack(states3)

    controls3 = us3.value
```

```
[ ]: dt = 0.1
    goal_state = np.zeros(4)
    initial_state = np.array([-4, 0., -1., 2.])
    u_max = 20.

    ### put your code here ###

    A_dynamics = np.array([[1., 0., dt, 0.],
                           [0., 1., 0., dt],
                           [0., 0., 1., 0.],
                           [0., 0., 0., 1.]])

    B_dynamics = np.array([[0.5*dt**2, 0.],
                           [0., 0.5*dt**2],
                           [dt, 0.],
                           [0., dt]])

    T = 50 # time steps
    n = 4 # state dimension
    m = 2 # control dimension

    us4 = cp.Variable([T,m]) # optimization variable.
```

```

xs4 = cp.Variable([T,n])

goal_state = np.zeros(n)
# quadratic cost matrices
Q = np.diag([50., 50., 50., 50.])
R = np.diag([1., 1.])

objective4 = 0
constraints4 = []

state4 = initial_state
constraints4 += [xs4[0] == initial_state]
for t in range(T):
    objective4 += (cp.quad_form(state4, Q) + cp.quad_form(us4[t], R))
    state4 = A_dynamics @ state4 + B_dynamics @ us4[t]
    constraints4 += [cp.norm(us4[t], 2) <= u_max]

constraints4 += [state4 == goal_state]

problem = cp.Problem(cp.Minimize(objective4), constraints4)
problem.solve()

```

[]: 10800.148006298885

```

[ ]: states4 = [initial_state]
for t in range(T):
    states4.append(A_dynamics @ states4[t] + B_dynamics @ us4.value[t])
states4 = np.stack(states4)

controls4 = us4.value

```

```

[ ]: plt.figure(figsize=(15,5))
plt.subplot(1,2,1)
plt.plot(states[:,0], states[:,1])
plt.quiver(states[:,0], states[:,1], states[:,2], states[:,3], scale=30, width=.
    ↪003) # show velocity vector
plt.quiver(states[:-1,0], states[:-1,1], controls[:,0], controls[:,1],
    ↪scale=30, width=.003, color='red') # show acceleration vector
plt.title("Optimal Trajectory with velocity and acceleration vector Q = 1 R =
    ↪1")
plt.xlabel("$x$ position")
plt.ylabel("$y$ position")
plt.grid()

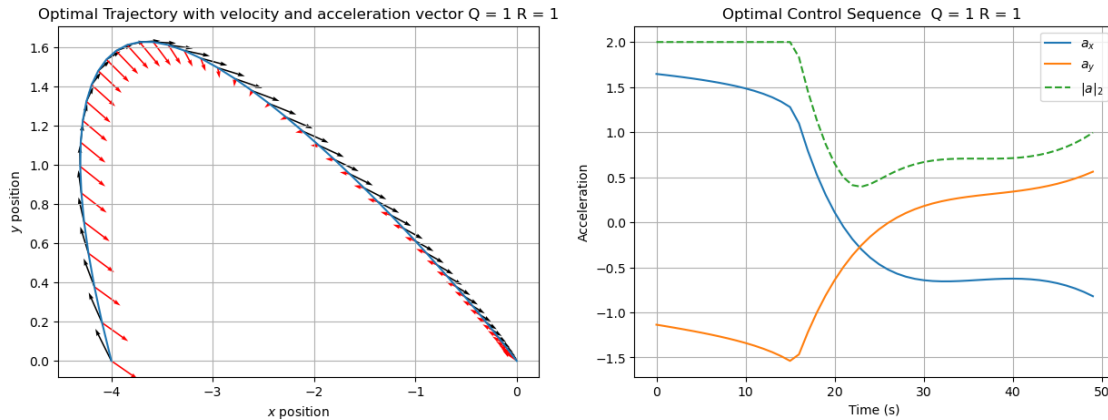
```



```

plt.subplot(1,2,2)
plt.plot(controls)
plt.plot(np.linalg.norm(controls, 2, axis=1), '--')
plt.title("Optimal Control Sequence Q = 1 R = 1 ")
plt.xlabel("Time (s)")
plt.ylabel("Acceleration")
plt.legend(["$a_x$", "$a_y$", "$\\|a\\|_2$"])
plt.grid()

```

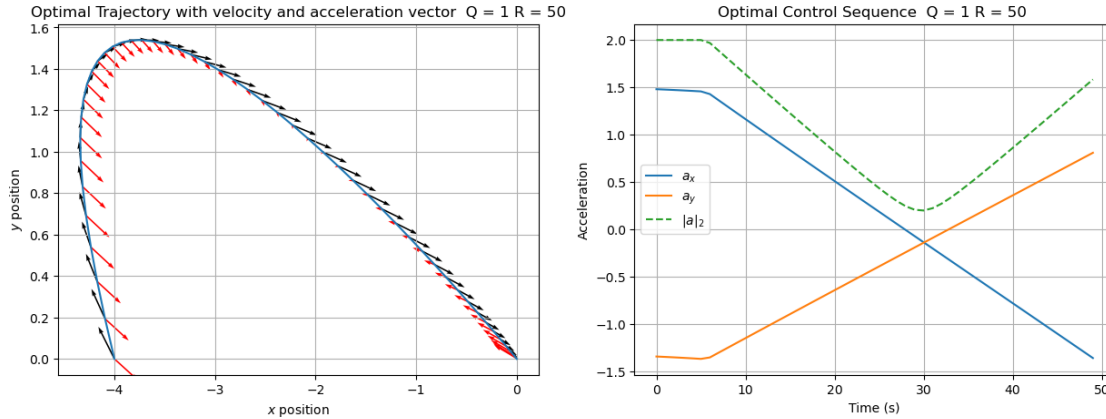


```

[ ]: plt.figure(figsize=(15,5))
plt.subplot(1,2,1)
plt.plot(states2[:,0], states2[:,1])
plt.quiver(states2[:,0], states2[:,1], states2[:,2], states2[:,3], scale=30,
width=.003) # show velocity vector
plt.quiver(states2[:,0], states2[:,1], controls2[:,0], controls2[:,1],
scale=30, width=.003, color='red') # show acceleration vector
plt.title("Optimal Trajectory with velocity and acceleration vector Q = 1 R = 50")
plt.xlabel("$x$ position")
plt.ylabel("$y$ position")
plt.grid()

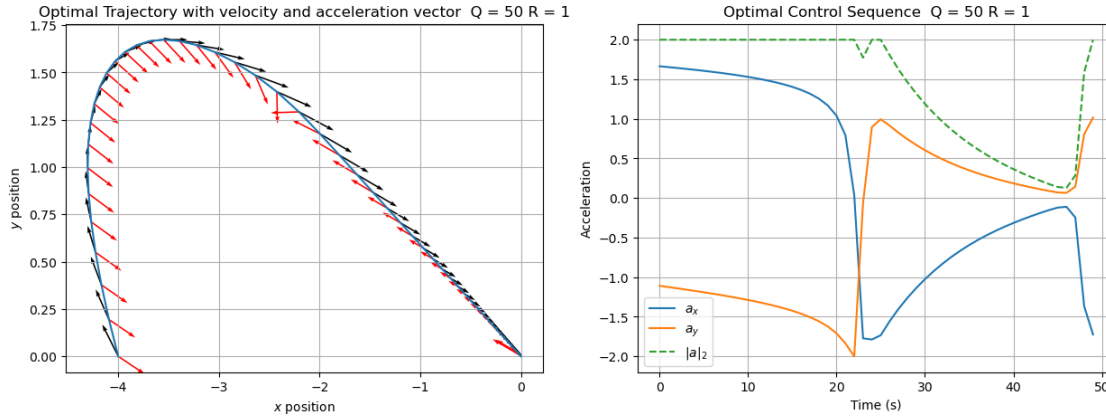
plt.subplot(1,2,2)
plt.plot(controls2)
plt.plot(np.linalg.norm(controls2, 2, axis=1), '--')
plt.title("Optimal Control Sequence Q = 1 R = 50 ")
plt.xlabel("Time (s)")
plt.ylabel("Acceleration")
plt.legend(["$a_x$", "$a_y$", "$\\|a\\|_2$"])
plt.grid()

```



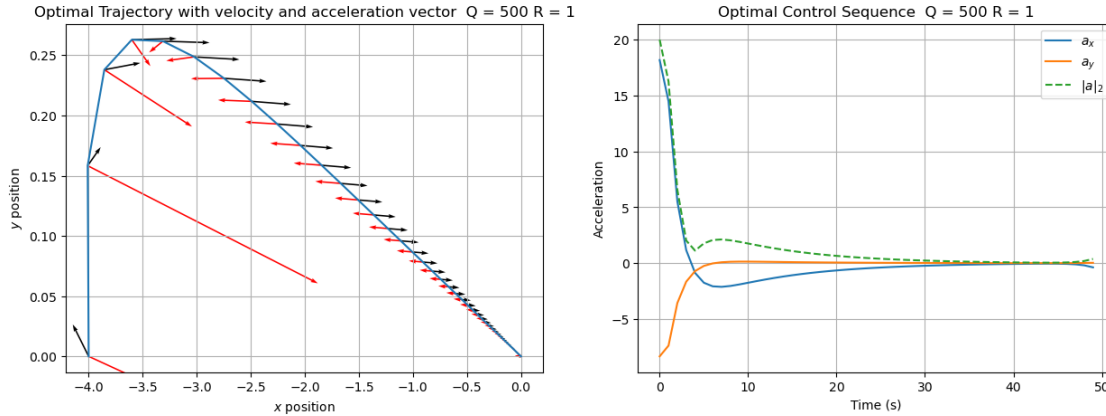
```
[ ]: plt.figure(figsize=(15,5))
plt.subplot(1,2,1)
plt.plot(states3[:,0], states3[:,1])
plt.quiver(states3[:,0], states3[:,1], states3[:,2], states3[:,3], scale=30,
           width=.003) # show velocity vector
plt.quiver(states3[:,0], states3[:,1], controls3[:,0], controls3[:,1],
           scale=30, width=.003, color='red') # show acceleration vector
plt.title("Optimal Trajectory with velocity and acceleration vector Q = 50 R = 1")
plt.xlabel("$x$ position")
plt.ylabel("$y$ position")
plt.grid()

plt.subplot(1,2,2)
plt.plot(controls3)
plt.plot(np.linalg.norm(controls3, 2, axis=1), '--')
plt.title("Optimal Control Sequence Q = 50 R = 1")
plt.xlabel("Time (s)")
plt.ylabel("Acceleration")
plt.legend(["$a_x$", "$a_y$", "$|a|_2$"])
plt.grid()
```



```
[ ]: plt.figure(figsize=(15,5))
plt.subplot(1,2,1)
plt.plot(states4[:,0], states4[:,1])
plt.quiver(states4[:,0], states4[:,1], states4[:,2], states4[:,3], scale=30,
           width=.003) # show velocity vector
plt.quiver(states4[:,0], states4[:,1], controls4[:,0], controls4[:,1],
           scale=30, width=.003, color='red') # show acceleration vector
plt.title("Optimal Trajectory with velocity and acceleration vector Q = 500 R = 1")
plt.xlabel("$x$ position")
plt.ylabel("$y$ position")
plt.grid()

plt.subplot(1,2,2)
plt.plot(controls4)
plt.plot(np.linalg.norm(controls4, 2, axis=1), '--')
plt.title("Optimal Control Sequence Q = 500 R = 1")
plt.xlabel("Time (s)")
plt.ylabel("Acceleration")
plt.legend(["$a_x$", "$a_y$", "$|a|_2$"])
plt.grid()
```



```
[ ]: plt.plot(states[:,0], label="x")
plt.plot(states[:,1], label="y")
plt.plot(states2[:,0], label="x = Q=50 R=1")
plt.plot(states2[:,1], label="y = Q=50 R=1")
plt.plot(states3[:,0], label="x = Q=1 R=50")
plt.plot(states3[:,1], label="y = Q=1 R=50")
plt.plot(states4[:,0], label="x = Q=50 R=1 umax = 20")
plt.plot(states4[:,1], label="y = Q=00 R=1 umax = 20")
plt.xlabel("Time step")
plt.legend()
plt.grid()
k_close = np.where(np.linalg.norm(states - goal_state, 2, axis=1) < 1E-1)[0][0]
print("Time step when within 1E-1 to goal state: %i"%k_close)

k_close = np.where(np.linalg.norm(states2 - goal_state, 2, axis=1) < 1E-1)[0][0]
print("Time step when within 1E-1 to goal state: %i"%k_close)

k_close = np.where(np.linalg.norm(states3 - goal_state, 2, axis=1) < 1E-1)[0][0]
print("Time step when within 1E-1 to goal state: %i"%k_close)

k_close = np.where(np.linalg.norm(states4 - goal_state, 2, axis=1) < 1E-1)[0][0]
print("Time step when within 1E-1 to goal state: %i"%k_close)
```

```
Time step when within 1E-1 to goal state: 49
Time step when within 1E-1 to goal state: 50
Time step when within 1E-1 to goal state: 50
Time step when within 1E-1 to goal state: 43
```

