```
In [1]: import Pkg
        Pkg.activate(@__DIR__)
        Pkg.instantiate()
        import FiniteDiff
        import ForwardDiff as FD
        import Convex as cvx
        import ECOS
        using LinearAlgebra
        using Plots
        using Random
        using JLD2
        using Test
        using MeshCat
        const mc = MeshCat
        using StaticArrays
        using Printf
```

```
    Activating environment at `~/OCRL/HW4_S24/Project.toml`
     Updating registry at `~/.julia/registries/General`
    Installed MutableArithmetics ─ v1.4.2
    Installed Zstd_jll ───────────── v1.5.6+0
    Installed StatsBase ──────────── v0.34.3
    Installed MathOptInterface ──── v1.27.1
    Installed HTTP ──────────────── v1.10.5
    Installed Plots ─────────────── v1.40.3
    Installed XML2_jll ──────────── v2.12.6+0
    Installed OpenSSL_jll ───────── v3.0.13+1
    Installed GR_jll ────────────── v0.73.3+0
    Installed TranscodingStreams ─ v0.10.7
    Installed Contour ───────────── v0.6.3
    Installed GR ────────────────── v0.73.3
    Installed Format ────────────── v1.3.7
     Updating `~/OCRL/HW4_S24/Project.toml`
  [5ae59095] + Colors v0.12.10
  [f65535da] + Convex v0.15.4
  [e2685f51] + ECOS v1.1.2
  [6a86dc24] + FiniteDiff v2.22.0
  [f6369f11] + ForwardDiff v0.10.36
  [b6b21f68] + Ipopt v1.6.2
  [033835bb] + JLD2 v0.4.46
  [b8f27783] + MathOptInterface v1.27.1
  [283c5d60] + MeshCat v0.16.1
  [91a5bcdd] + Plots v1.40.3
  [90137ffa] + StaticArrays v1.9.3
     Updating `~/OCRL/HW4_S24/Manifest.toml`
  [14f7f29c] + AMD v0.5.3
  [1520ce14] + AbstractTrees v0.4.5
  [79e6a3ab] + Adapt v3.7.2
  [4fba245c] + ArrayInterface v7.5.1
  [6e4b80f9] + BenchmarkTools v1.5.0
  [d1d4a3ce] + BitFlags v0.1.8
  [fa961155] + CEnum v0.5.0
  [7057c7e9] + Cassette v0.3.13
  [d360d2e6] + ChainRulesCore v1.23.0
  [9e997f8a] + ChangesOfVariables v0.1.8
  [523fee87] + CodecBzip2 v0.8.2
  [944b1d66] + CodecZlib v0.7.4
  [35d6a980] + ColorSchemes v3.24.0
  [3da002f7] + ColorTypes v0.11.4
  [c3611d14] + ColorVectorSpace v0.10.0
  [5ae59095] + Colors v0.12.10
  [bbf7d656] + CommonSubexpressions v0.3.0
  [34da2185] + Compat v4.14.0
  [f0e56b4a] + ConcurrentUtilities v2.4.1
  [187b0558] + ConstructionBase v1.5.5
  [d38c429a] + Contour v0.6.3
  [f65535da] + Convex v0.15.4
  [150eb455] + CoordinateTransformations v0.6.3
  [9a962f9c] + DataAPI v1.16.0
  [864edb3b] + DataStructures v0.18.18
  [e2d170a0] + DataValueInterfaces v1.0.0
  [163ba53b] + DiffResults v1.1.0
  [b552c78f] + DiffRules v1.15.1
```

```
[ffbed154] + DocStringExtensions v0.9.3
[e2685f51] + ECOS v1.1.2
[460bff9d] + ExceptionUnwrapping v0.1.10
[411431e0] + Extents v0.1.2
[c87230d0] + FFMPEG v0.4.1
[5789e2e9] + FileIO v1.16.3
[6a86dc24] + FiniteDiff v2.22.0
[53c48c17] + FixedPointNumbers v0.8.4
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[77ba4419] + NaNMath v1.0.2
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[69de0a69] + Parsers v2.8.1
[b98c9c47] + Pipe v1.3.0
[ccf2f8ad] + PlotThemes v3.1.0
[995b91a9] + PlotUtils v1.4.1
[91a5bcdd] + Plots v1.40.3
[aea7be01] + PrecompileTools v1.2.1
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[94ee1d12] + Quaternions v0.7.6
[c1ae055f] + RealDot v0.1.0
[3cdcf5f2] + RecipesBase v1.3.4
[01d81517] + RecipesPipeline v0.6.12
[189a3867] + Reexport v1.2.2
[05181044] + RelocatableFolders v1.0.1
[ae029012] + Requires v1.3.0
```

```
[6038ab10] + Rotations v1.7.0
[6c6a2e73] + Scratch v1.2.1
[efcf1570] + Setfield v1.1.1
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[777ac1f9] + SimpleBufferStream v1.1.0
[a2af1166] + SortingAlgorithms v1.2.1
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[c2c64177] + ECOS_jll v200.0.800+0
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[2e619515] + Expat_jll v2.5.0+0
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[559328eb] + FriBidi_jll v1.0.10+0
[0656b61e] + GLFW_jll v3.3.9+0
[d2c73de3] + GR_jll v0.73.3+0
[78b55507] + Gettext_jll v0.21.0+0
[7746bdde] + Glib_jll v2.80.0+0
[3b182d85] + Graphite2_jll v1.3.14+0
[2e76f6c2] + HarfBuzz_jll v2.8.1+1
[9cc047cb] + Ipopt_jll v300.1400.400+0
[aacddb02] + JpegTurbo_jll v3.0.2+0
[c1c5ebd0] + LAME_jll v3.100.1+0
[88015f11] + LERC_jll v3.0.0+1
[1d63c593] + LLVMOpenMP_jll v15.0.7+0
[dd4b983a] + LZO_jll v2.10.1+0
[e9f186c6] + Libffi_jll v3.2.2+1
[d4300ac3] + Libgcrypt_jll v1.8.7+0
[7e76a0d4] + Libglvnd_jll v1.6.0+0
[7add5ba3] + Libgpg_error_jll v1.42.0+0
[94ce4f54] + Libiconv_jll v1.17.0+0
[4b2f31a3] + Libmount_jll v2.39.3+0
[89763e89] + Libtiff_jll v4.5.1+1
[38a345b3] + Libuuid_jll v2.39.3+1
[d00139f3] + METIS_jll v5.1.2+0
[d7ed1dd3] + MUMPS_seq_jll v5.4.1+0
[e7412a2a] + Ogg_jll v1.3.5+1
```

```
[656ef2d0] + OpenBLAS32_jll v0.3.12+1
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[efe28fd5] + OpenSpecFun_jll v0.5.5+0
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[12413925] + Xorg_xcb_util_image_jll v0.4.0+1
[2def613f] + Xorg_xcb_util_jll v0.4.0+1
[975044d2] + Xorg_xcb_util_keysyms_jll v0.4.0+1
[0d47668e] + Xorg_xcb_util_renderutil_jll v0.3.9+1
[c22f9ab0] + Xorg_xcb_util_wm_jll v0.4.1+1
[35661453] + Xorg_xkbcomp_jll v1.4.6+0
[33bec58e] + Xorg_xkeyboard_config_jll v2.39.0+0
[c5fb5394] + Xorg_xtrans_jll v1.5.0+0
[3161d3a3] + Zstd_jll v1.5.6+0
[35ca27e7] + eudev_jll v3.2.9+0
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[1a1c6b14] + gperf_jll v3.1.1+0
[a4ae2306] + libaom_jll v3.4.0+0
[0ac62f75] + libass_jll v0.15.1+0
[2db6ffa8] + libevdev_jll v1.11.0+0
[f638f0a6] + libfdk_aac_jll v2.0.2+0
[36db933b] + libinput_jll v1.18.0+0
[b53b4c65] + libpng_jll v1.6.43+1
[f27f6e37] + libvorbis_jll v1.3.7+1
[009596ad] + mtdev_jll v1.1.6+0
[1270edf5] + x264_jll v2021.5.5+0
[dfaa095f] + x265_jll v3.5.0+0
[d8fb68d0] + xkbcommon_jll v1.4.1+1
[0dad84c5] + ArgTools
[56f22d72] + Artifacts
[2a0f44e3] + Base64
[ade2ca70] + Dates
[8bb1440f] + DelimitedFiles
```

```
[f43a241f] + Downloads
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[76f85450] + LibGit2
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[05823500] + OpenLibm_jll
[efcefdf7] + PCRE2_jll
[bea87d4a] + SuiteSparse_jll
[83775a58] + Zlib_jll
[8e850ede] + nghttp2_jll
[3f19e933] + p7zip_jll
[ Info: Listening on: 127.0.0.1:8700, thread id: 1
┌ Info: MeshCat server started. You can open the visualizer by visiting the
following URL in your browser:
└ http://127.0.0.1:8700
[ Info: Server on 127.0.0.1:8700 closing
[ Info: MeshCat server closed.
```

In [2]: `include(joinpath(@__DIR__, "utils","ilc_visualizer.jl"))`

update_car_pose! (generic function with 1 method)

Q1: Iterative Learning Control (ILC) (40 pts)

In this problem, you will use ILC to generate a control trajectory for a Car as it swerves to

avoid a moose, also known as "the moose test" (wikipedia, video). We will model the dynamics of the car as with a simple nonlinear bicycle model, with the following state and control:

$$x = \begin{bmatrix} p_x \\ p_y \\ \theta \\ \delta \\ v \end{bmatrix}, \qquad u = \begin{bmatrix} a \\ \dot{\delta} \end{bmatrix} \tag{1}$$

where p_x and p_y describe the 2d position of the bike, θ is the orientation, δ is the steering angle, and v is the velocity. The controls for the bike are acceleration a, and steering angle rate $\dot{\delta}$.

```julia
In [3]: function estimated_car_dynamics(model::NamedTuple, x::Vector, u::Vector)::Ve
            # nonlinear bicycle model continuous time dynamics
            px, py, θ, δ, v = x
            a, δdot = u

            β = atan(model.lr * δ, model.L)
            s,c = sincos(θ + β)
            ω = v*cos(β)*tan(δ) / model.L

            vx = v*c
            vy = v*s

            xdot = [
                vx,
                vy,
                ω,
                δdot,
                a
            ]

            return xdot
        end
        function rk4(model::NamedTuple, ode::Function, x::Vector, u::Vector, dt::Rea
            k1 = dt * ode(model, x,        u)
            k2 = dt * ode(model, x + k1/2, u)
            k3 = dt * ode(model, x + k2/2, u)
            k4 = dt * ode(model, x + k3,   u)
            return x + (1/6)*(k1 + 2*k2 + 2*k3 + k4)
        end
```

rk4 (generic function with 1 method)

We have computed an optimal trajectory X_{ref} and U_{ref} for a moose test trajectory offline using this `estimated_car_dynamics` function. Unfortunately, this is a highly approximate dynamics model, and when we run U_{ref} on the car, we get a very different trajectory than we expect. This is caused by a significant sim to real gap. Here we will show what happens when we run these controls on the true dynamics:

In [4]:
```julia
function load_car_trajectory()
    # load in trajectory we computed offline
    path = joinpath(@__DIR__, "utils","init_control_car_ilc.jld2")
    F = jldopen(path)
    Xref = F["X"]
    Uref = F["U"]
    close(F)
    return Xref, Uref
end
function true_car_dynamics(model::NamedTuple, x::Vector, u::Vector)::Vector
    # true car dynamics
    px, py, θ, δ, v = x
    a, δdot = u

    # sluggish controls (not in the approximate version)
    a = 0.9*a - 0.1
    δdot = 0.9*δdot - .1*δ + .1

    β = atan(model.lr * δ, model.L)
    s,c = sincos(θ + β)
    ω = v*cos(β)*tan(δ) / model.L

    vx = v*c
    vy = v*s

    xdot = [
        vx,
        vy,
        ω,
        δdot,
        a
    ]

    return xdot
end

@testset "sim to real gap" begin
    # problem size
    nx = 5
    nu = 2
    dt = 0.1
    tf = 5.0
    t_vec = 0:dt:tf
    N = length(t_vec)
    model = (L = 2.8, lr = 1.6)

    # optimal trajectory computed offline with approximate model
    Xref, Uref = load_car_trajectory()

    # TODO: simulated Uref with the true car dynamics and store the states i
    Xsim = [zeros(nx) for i = 1:N]
    Xsim[1] = Xref[1]

    for k = 1:N-1
        Xsim[k+1] = rk4(model,true_car_dynamics,Xsim[k], Uref[k], dt)
    end
```
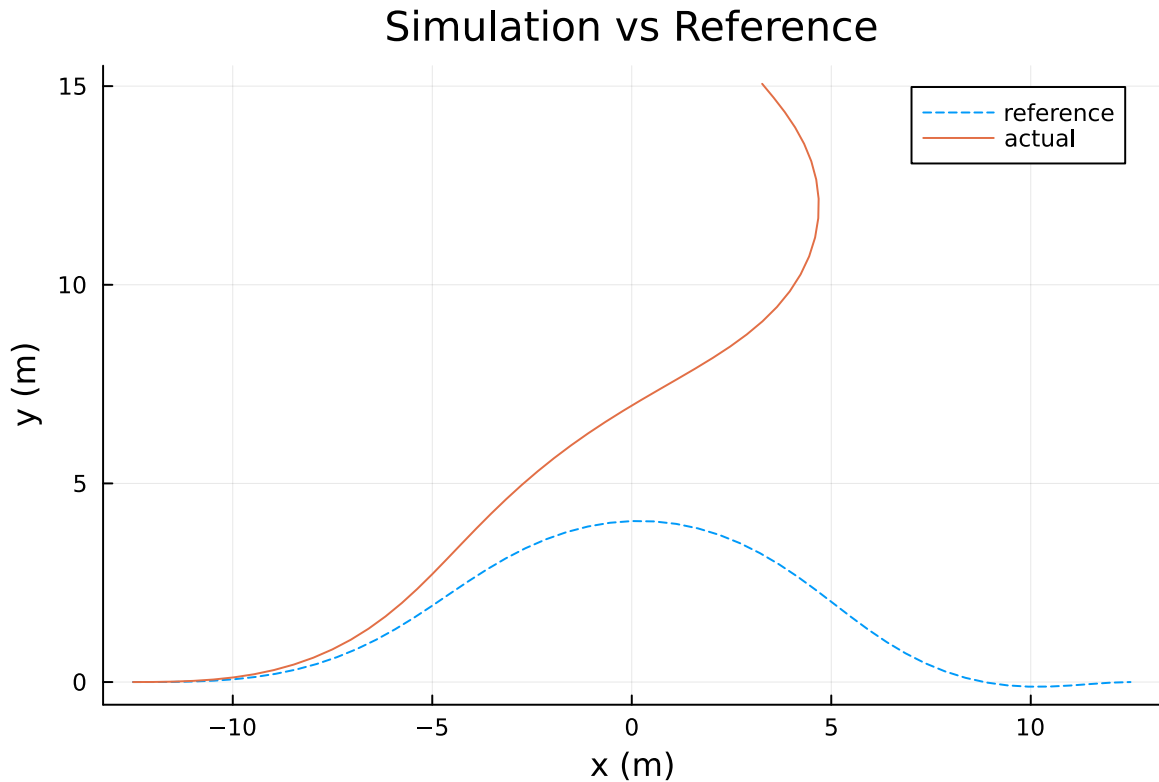
```julia
    # --------testing------------------
    @test norm(Xsim[1] - Xref[1]) == 0
    @test norm(Xsim[end] - [3.26801052, 15.0590156, 2.0482790, 0.39056168, 4

    # --------plotting/animation-------
    Xm= hcat(Xsim...)
    Xrefm = hcat(Xref...)
    plot(Xrefm[1,:], Xrefm[2,:], ls = :dash, label = "reference",
          xlabel = "x (m)", ylabel = "y (m)", title = "Simulation vs Referenc
    display(plot!(Xm[1,:], Xm[2,:], label = "actual"))

end
```

Simulation vs Reference


```
Test Summary:   | Pass  Total
sim to real gap |   2      2
Test.DefaultTestSet("sim to real gap", Any[], 2, false, false)
```

In order to account for this, we are going to use ILC to iteratively correct our control until we converge.

To encourage the trajectory of the bike to follow the reference, the objective value for this problem is the following:

$$J(X, U) = \sum_{i=1}^{N-1} \left[\frac{1}{2}(x_i - x_{ref,i})^T Q(x_i - x_{ref,i}) + \frac{1}{2}(u_i - u_{ref,i})^T R(u_i - u_{ref,i}) \right]$$
$$+ \frac{1}{2}(x_N - x_{ref,N})^T Q_f(x_N - x_{ref,N})$$

Using ILC as described in Lecture 18, we are to linearize our approximate dynamics model

about X_{ref} and U_{ref} to get the following Jacobians:

$$A_k = \left.\frac{\partial f}{\partial x}\right|_{x_{ref,k}, u_{ref,k}}, \qquad B_k = \left.\frac{\partial f}{\partial u}\right|_{x_{ref,k}, u_{ref,k}}$$

where $f(x, u)$ is our **approximate discrete** dynamics model
(estimated_car_dynamics + rk4). **You will form these Jacobians exactly once,
using Xref and Uref .** Here is a summary of the notation:

- X_{ref} (Xref) - Optimal trajectory computed offline with approximate dynamics
  model.
- U_{ref} (Uref) - Optimal controls computed offline with approximate dynamics model.
- X_{sim} (Xsim) - Simulated trajectory with real dynamics model.
- $\bar{U}$ (Ubar) - Control we use for simulation with real dynamics model (this is what ILC
  updates).

In the second step of ILC, we solve the following optimization problem:

$$\min_{\Delta x_{1:N}, \Delta u_{1:N-1}} \quad J(X_{sim} + \Delta X, \bar{U} + \Delta U) \tag{2}$$

$$\text{st} \quad \Delta x_1 = 0 \tag{3}$$

$$\Delta x_{k+1} = A_k \Delta x_k + B_k \Delta u_k \quad \text{for } k = 1, 2, \ldots, N-1 \tag{4}$$

We are going to initialize our $\bar{U}$ with U_{ref}, then the ILC algorithm will update
$\bar{U} = \bar{U} + \Delta U$ at each iteration. It should only take 5-10 iterations to converge down to
$\|\Delta U\| < 1 \cdot 10^{-2}$. You do not need to do any sort of linesearch between ILC updates.

In [9]:
```julia
# feel free to use/not use any of these

function trajectory_cost(Xsim::Vector{Vector{Float64}}, # simulated states
                         Ubar::Vector{Vector{Float64}}, # simulated controls
                         Xref::Vector{Vector{Float64}}, # reference X's we w
                         Uref::Vector{Vector{Float64}}, # reference U's we w
                         Q::Matrix,                      # LQR tracking cost
                         R::Matrix,                      # LQR tracking cost
                         Qf::Matrix                      # LQR tracking cost
                         )::Float64                      # return cost J

    J = 0
    # TODO: return trajectory cost J(Xsim, Ubar)
end

function vec_from_mat(Xm::Matrix)::Vector{Vector{Float64}}
    # convert a matrix into a vector of vectors
    X = [Xm[:,i] for i = 1:size(Xm,2)]
    return X
end

function ilc_update(Xsim::Vector{Vector{Float64}}, # simulated states
                    Ubar::Vector{Vector{Float64}}, # simulated controls (ILC
                    Xref::Vector{Vector{Float64}}, # reference X's we want t
```

```julia
                        Uref::Vector{Vector{Float64}}, # reference U's we want t
                        As::Vector{Matrix{Float64}},   # vector of A jacobians a
                        Bs::Vector{Matrix{Float64}},   # vector of B jacobians a
                        Q::Matrix,                      # LQR tracking cost term
                        R::Matrix,                      # LQR tracking cost term
                        Qf::Matrix                      # LQR tracking cost term
                        )::Vector{Vector{Float64}}      # return vector of ΔU's

    # solve optimization problem for ILC update
    N = length(Xsim)
    nx,nu = size(Bs[1])

    # create variables
    ΔX = cvx.Variable(nx, N)
    ΔU = cvx.Variable(nu, N-1)

    # TODO: cost function (tracking cost on Xref, Uref)
    cost = 0.0
    for k =1:N-1
        cost += 0.5*cvx.quadform(ΔX[:, k] + Xsim[k] - Xref[k], Q) + 0.5*cvx.
    end

    # problem instance
    prob = cvx.minimize(cost)

    # TODO: initial condition constraint
    prob.constraints += (ΔX[:,1]== zeros(size(Xsim[1],1)))
    # TODO: dynamics constraints
    for k=1:N-1
        prob.constraints += (ΔX[:,k+1] == As[k]*ΔX[:,k]+Bs[k]*ΔU[:,k])
    end
    cvx.solve!(prob, ECOS.Optimizer; silent_solver = true)

    # return ΔU
    ΔU = vec_from_mat(ΔU.value)

    return ΔU
end
```

ilc_update (generic function with 1 method)

Here you will run your ILC algorithm. The resulting plots should show the simulated trajectory Xsim tracks Xref very closely, but there should be a significant difference between Uref and Ubar.

In [10]:
```julia
@testset "ILC" begin

    # problem size
    nx = 5
    nu = 2
    dt = 0.1
    tf = 5.0
    t_vec = 0:dt:tf
    N = length(t_vec)
```

```julia
# optimal trajectory computed offline with approximate model
Xref, Uref = load_car_trajectory()

# initial and terminal conditions
xic = Xref[1]
xg = Xref[N]

# LQR tracking cost to be used in ILC
Q = diagm([1,1,.1,.1,.1])
R = .1*diagm(ones(nu))
Qf = 1*diagm(ones(nx))

# load all useful things into params
model = (L = 2.8, lr = 1.6)

params = (Q = Q, R = R, Qf = Qf,xic = xic, xg = xg, Xref=Xref,Uref=Uref,
        dt = dt,
        N = N,
        model = model)


# this holds the sim trajectory (with real dynamics)
Xsim = [zeros(nx) for i = 1:N]

# this is the feedforward control ILC is updating
Ubar = [zeros(nu) for i = 1:(N-1)]
Ubar .= Uref # initialize Ubar with Uref

# TODO: calculate Jacobians
A = [zeros(nx, nu) for i=1:N-1]
B = [zeros(nx,nu) for i=1:N-1]

for k =1:(N-1)
    A[k] = FD.jacobian(dx -> rk4(model,true_car_dynamics,dx,Uref[k],dt),
    B[k] = FD.jacobian(du -> rk4(model,true_car_dynamics,Xref[k], du,dt)
end

# logging stuff
@printf "iter     objv          |ΔU|      \n"
@printf "-----------------------------\n"

for ilc_iter = 1:10 # it should not take more than 10 iterations to conv

    # TODO: rollout
    Xsim[1] = Xref[1]
    for i =1:N-1
        Xsim[i+1] = rk4(model,true_car_dynamics,Xsim[i],Ubar[i],dt)
    end
    # TODO: calculate objective val (trajectory_cost)
    obj_val = 0
    obj_val += trajectory_cost(Xsim,Ubar,Xref,Uref,Q,R,Qf)
    # solve optimization problem for update (ilc_update)
    ΔU = 0
    ΔU = ilc_update(Xsim,Ubar,Xref,Uref,A,B,Q,R,Qf)
    # TODO: update the control
    Ubar = Ubar + ΔU
```

```julia
            # logging
            @printf("%3d   %10.3e  %10.3e  \n", ilc_iter, obj_val, sum(norm.(ΔU)

    end

    # --------plotting/animation-------
    Xm= hcat(Xsim...)
    Um = hcat(Ubar...)
    Xrefm = hcat(Xref...)
    Urefm = hcat(Uref...)
    plot(Xrefm[1,:], Xrefm[2,:], ls = :dash, label = "reference",
        xlabel = "x (m)", ylabel = "y (m)", title = "Trajectory")
    display(plot!(Xm[1,:], Xm[2,:], label = "actual"))

    plot(t_vec[1:end-1], Urefm', ls = :dash, lc = [:green :blue],label = "",
        xlabel = "time (s)", ylabel = "controls", title = "Controls (-- is
    display(plot!(t_vec[1:end-1], Um', label = ["δ" "a"], lc = [:green :blue

    # animation
    vis = Visualizer()
    vis_traj!(vis, :traj, [[x[1],x[2],0.1] for x in Xsim]; R = 0.02)
    build_car!(vis[:car])
    anim = mc.Animation(floor(Int,1/dt))
    for k = 1:N
        mc.atframe(anim, k) do
            update_car_pose!(vis[:car], Xsim[k])
        end
    end
    mc.setanimation!(vis, anim)
    display(render(vis))

    # ----------testing-------------
    @test 0.1 <= sum(norm.(Xsim - Xref)) <= 1.0 # should be ~0.7
    @test 5 <=  sum(norm.(Ubar - Uref)) <= 10 # should be ~7.7

end
```
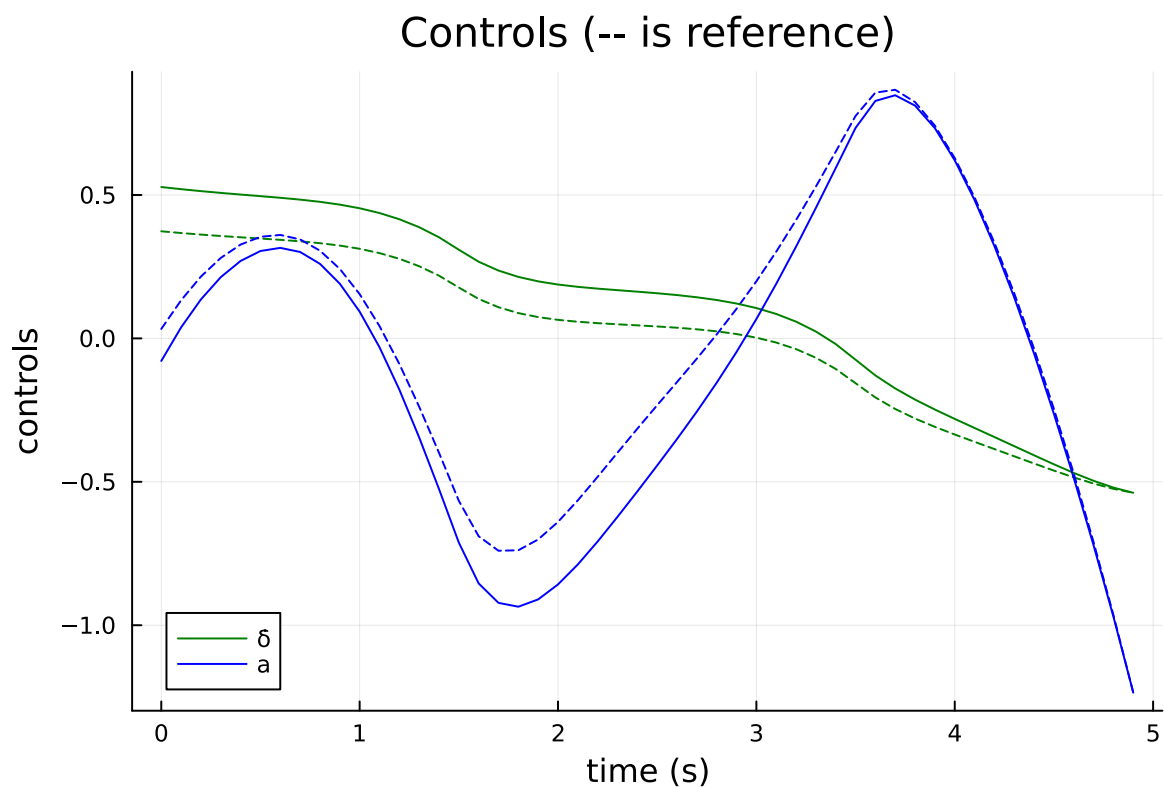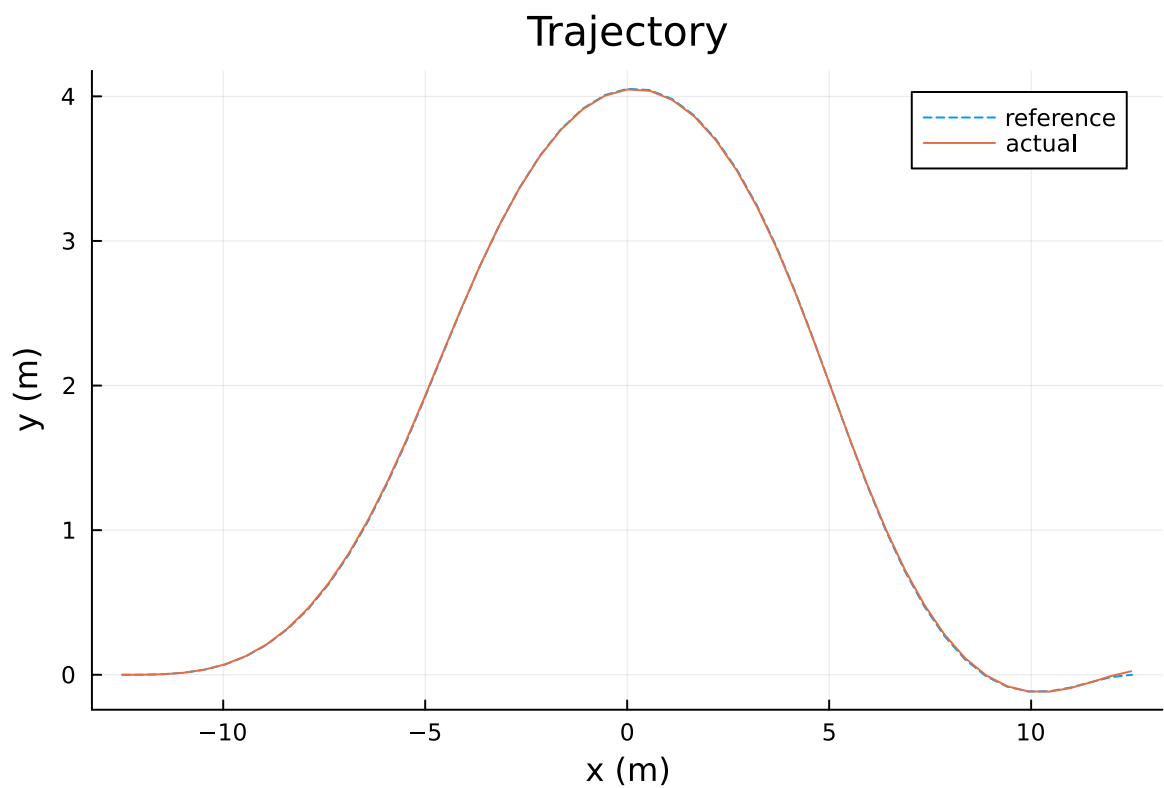
```
iter    objv        |ΔU|
-------------------------------
  1    0.000e+00   5.561e+01
  2    0.000e+00   3.173e+01
  3    0.000e+00   2.609e+01
  4    0.000e+00   1.698e+01
  5    0.000e+00   2.578e+01
  6    0.000e+00   2.002e+01
  7    0.000e+00   1.067e+01
  8    0.000e+00   2.919e+00
  9    0.000e+00   1.647e-01
 10    0.000e+00   1.749e-03
```
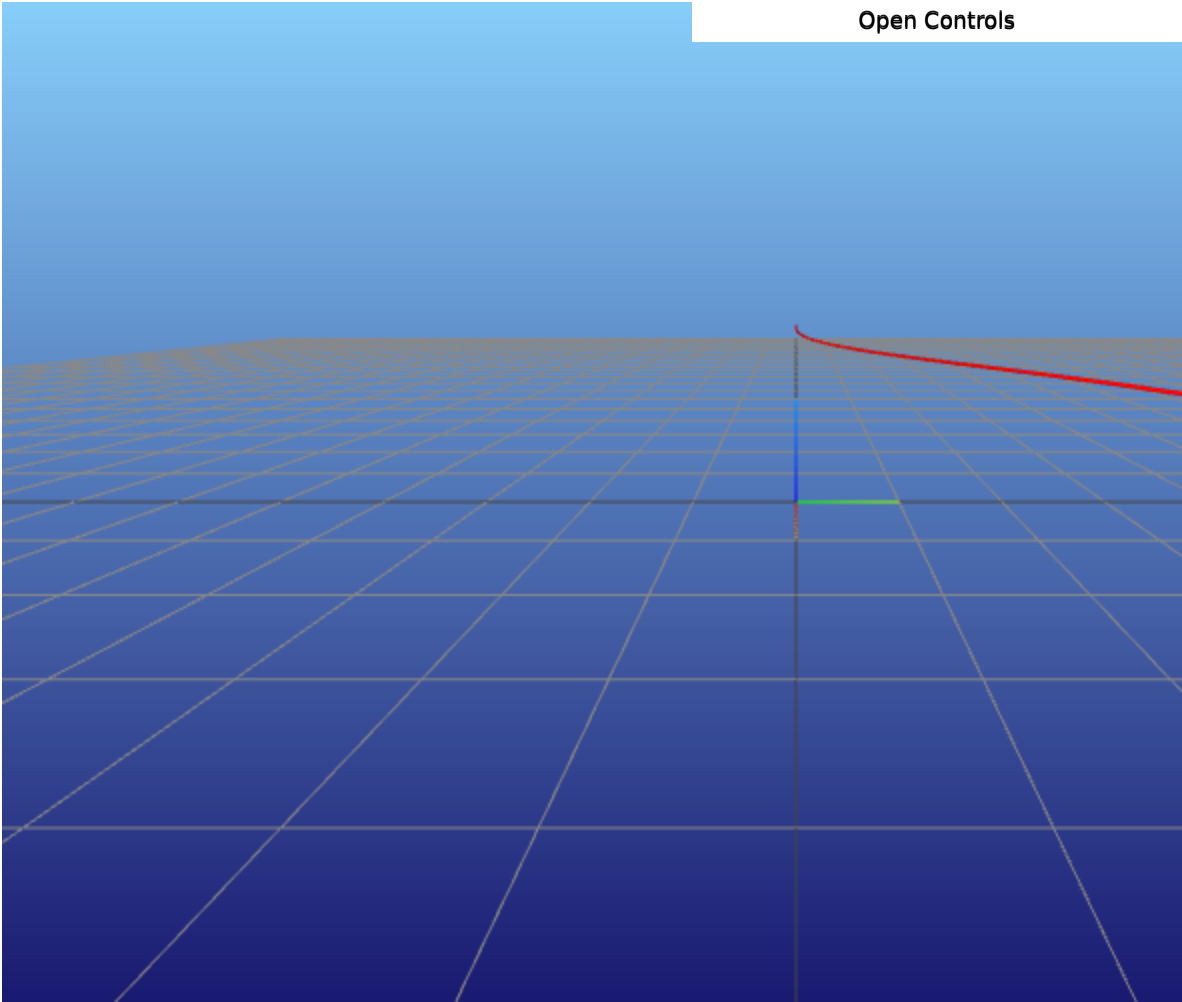
Trajectory

Controls (-- is reference)

```
┌ Info: Listening on: 127.0.0.1:8701, thread id: 1
└ @ HTTP.Servers /home/rsharde/.julia/packages/HTTP/vnQzp/src/Servers.jl:382
┌ Info: MeshCat server started. You can open the visualizer by visiting the
  following URL in your browser:
│ http://127.0.0.1:8701
└ @ MeshCat /home/rsharde/.julia/packages/MeshCat/QXID5/src/visualizer.jl:64
```

Open Controls

Test Summary: | Pass   Total
ILC | 2   2
Test.DefaultTestSet("ILC", Any[], 2, false, false)