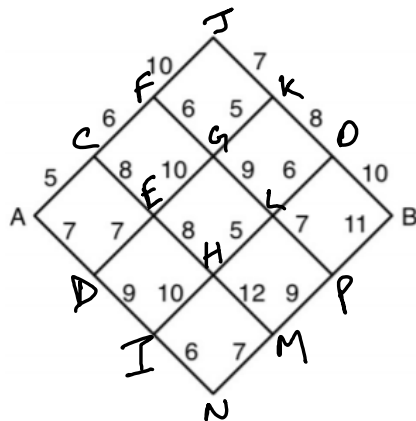


PS 2 Problem 1

Sunday, April 14, 2019 2:51 AM

a)



$$J_B = 0$$

$$J_O = 10$$

$$J_K = 8 + J_O = 18 \quad J_J = 7 + J_K = 25$$

$$J_P = 11$$

$$J_M = 9 + J_P = 20 \quad J_N = 7 + J_M = 27$$

$$J_L = \min(6 + J_O, 7 + J_P) = \min(16, 18) = 16$$

$$u^*: L \rightarrow O$$

$$J_H = \min(5 + J_L, 12 + J_M) = \min(21, 32) = 21$$

$$u^*: H \rightarrow L$$

$$J_G = \min(5 + J_K, 9 + J_L) = \min(23, 25) = 23$$

$$u^*: G \rightarrow K$$

$$J_F = \min(10 + J_J, 6 + J_G) = \min(35, 29) = 29$$

$$u^*: F \rightarrow G$$

$$J_E = \min(10 + J_G, 8 + J_H) = \min(33, 29) = 29$$

$$u^*: E \rightarrow H$$

$$J_I = \min(10 + J_H, 6 + J_N) = \min(31, 33) = 31$$

$$u^k: I \rightarrow H$$

$$J_C = \min(6 + J_F, 8 + J_E) = \min(35, 37) = 35$$

$$u^k: C \rightarrow F$$

$$J_D = \min(7 + J_E, 9 + J_I) = \min(36, 40) = 36$$

$$u^k: D \rightarrow E$$

$$J_A = \min(5 + J_C, 7 + J_D) = \min(40, 43) = 40$$

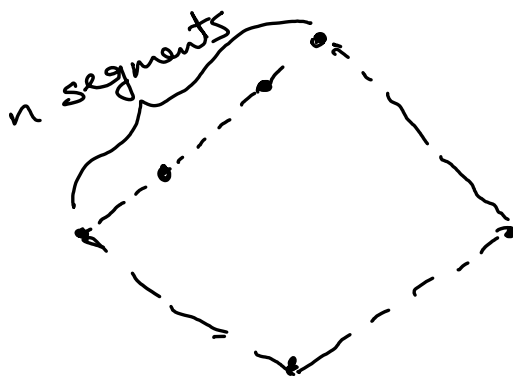
$$u^k: A \rightarrow C$$

Shortest path

$$A \xrightarrow{5} C \xrightarrow{6} F \xrightarrow{6} G \xrightarrow{5} K \xrightarrow{8} O \xrightarrow{10} B$$

$$\text{Cost} = 40$$

b) For DP, we need 1 computation per node (except terminal node $J=0$).



$\Rightarrow (n+1)$ nodes on each line & $(n+1)$ lines

$$\text{Total \# of nodes} = (n+1)^2$$

$$\text{\# DP evals} = (n+1)^2 - 1 \quad \leftarrow \begin{array}{l} \text{no eval} \\ \text{for terminal node} \end{array}$$

$$= n(n+2)$$

$$3 \times 5 = 15$$

For exhaustive search, # computations is equal to # of possible routes.

Can think of this as a sequence of n up moves & n down moves

$$\begin{array}{l} \text{UUU DDD} \\ \text{UDUDUD} \\ \vdots \end{array} \left. \vphantom{\begin{array}{l} \text{UUU DDD} \\ \text{UDUDUD} \\ \vdots \end{array}} \right\} \begin{array}{l} 6C_3 \text{ or } 2nC_n \text{ routes} \\ \uparrow \\ \# \text{ exhaustive search} \\ \text{evals} \end{array}$$

$$\therefore \# \text{ DP evals} = n(n+2)$$

$$\# \text{ exhaustive search evals} = 2nC_n$$

$$= \frac{(2n)!}{n! n!}$$

PS 2 Problem 2

Wednesday, April 17, 2019 12:31 AM

$$\dot{n}_1(t) = u_1(t)$$

$$\dot{n}_2(t) = u_2(t)$$

$$\|u(t)\| = 1 \Rightarrow u_1^2(t) + u_2^2(t) = 1$$

Starts at $n(0)$

Ends at $n(T)$

$$\min \int_0^T r(n(t)) dt$$

$r(\cdot) \geq 0$ and continuous

from $\bar{n} = (\bar{n}_1, \bar{n}_2)$

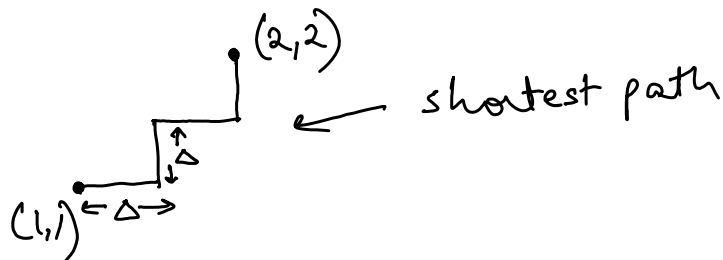
we can go to

- $(\bar{n}_1 + \Delta, \bar{n}_2)$
- $(\bar{n}_1 - \Delta, \bar{n}_2)$
- $(\bar{n}_1, \bar{n}_2 + \Delta)$
- $(\bar{n}_1, \bar{n}_2 - \Delta)$

cost $r(\bar{n})\Delta$

Consider going from $(1, 1)$ to $(2, 2)$

With this discretization, let $\Delta = 0.5$ at first

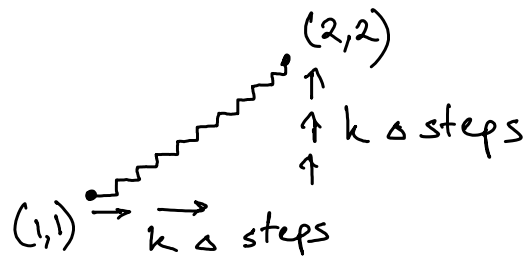


Here, we need 2Δ steps in (+)ve x_1 dirⁿ
and 2Δ steps in (+)ve x_2 dirⁿ

Assume $r(\cdot)$ uniform everywhere = r^*

$$\begin{aligned} \text{Cost for this path} &= 2\Delta r^* + 2\Delta r^* \\ &= 4(0.5)r^* = 2r^* \end{aligned}$$

Let's make Δ smaller $= 1/k$ where k large



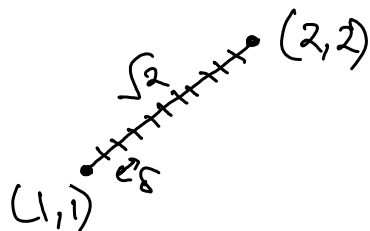
Again, we need $k \Delta$ steps in (+)ve x_1 &
 $k \Delta$ steps in (+)ve x_2

$$\text{Cost} = 2k(\Delta) r^* = 2r^*$$

Even in the limit $\Delta \rightarrow 0$ $k \rightarrow \infty$

$$\text{Cost} = 2r^*$$

However, optimal cost of original problem is a straight line of length $\sqrt{2}$.



The optimal path involves small steps δ in the $(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$ direction such that $\|u(t)\|=1$.

$$\text{Cost of this path} = \underset{\substack{\uparrow \\ \text{step length}}}{\delta} \left(\underset{\substack{\uparrow \\ \text{\# of steps}}}{\left(\frac{\sqrt{2}}{\delta} \right)} \right) r^* = \sqrt{2} r^*$$

$$\text{True optimal} = \sqrt{2} r^* < \text{Cost of discretized} = 2r^*$$

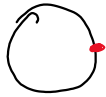
\therefore This is a bad discretization of the original problem.

PS 2 Problem 3

Tuesday, April 16, 2019 4:32 PM

N side polygon w/ maximal perimeter

Placement of 1st pt doesn't matter, say at 0°



2nd pt placed at θ



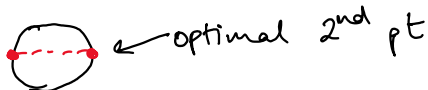
"perimeter" = c

$$c^2 = r^2 + r^2 - 2r^2 \cos \theta \quad \text{by law of cosines}$$

$$c^2 = 2r^2(1 - \cos \theta) = 4r^2 \sin^2 \theta/2$$

gradient $\Rightarrow \sin \theta = 0$
w/ $\sin \theta/2 = 1$

$\hookrightarrow c$ max for $\cos \theta = -1 \Rightarrow \theta = \pi$
 $\Rightarrow c = 2r$



← optimal 2nd pt

Given soln for 2pts, let's find soln for 3 pts



$$\text{perimeter} = 2r \sin \theta_1/2$$

$$+ 2r \sin \left(\frac{\theta_2 - \theta_1}{2} \right)$$

$$+ 2r \sin \left(\frac{2\pi - \theta_2}{2} \right)$$

\therefore For N pts,

$$\begin{aligned} \text{perimeter} = & 2r \sin \theta_1/2 + 2r \sin \frac{\theta_2 - \theta_1}{2} + 2r \sin \frac{\theta_3 - \theta_2}{2} + \dots \\ & \dots + 2r \sin \frac{\theta_N - \theta_{N-1}}{2} + 2r \sin \left(\frac{2\pi - \theta_N}{2} \right) \end{aligned}$$

Let $\theta_0 = 0$ by defⁿ

$$\Rightarrow \text{perimeter} = 2r \sin \left(\frac{\theta_N}{2} \right) + \sum_{i=1}^N 2r \sin \frac{\theta_i - \theta_{i-1}}{2}$$

\therefore objective is to place $\theta_1, \dots, \theta_N$ such that we maximize

$$2r \sin \left(\frac{\theta_N}{2} \right) + \sum_{i=1}^N 2r \sin \frac{\theta_i - \theta_{i-1}}{2}$$

b) Additive cost so apply Dynamic Programming

Cost at N^{th} step

$$J_N(\theta_N) = 2r \sin \left(\frac{\theta_N}{2} \right) = J_N^*(\theta_N)$$

Cost at $N-1^{\text{th}}$ step

$$J_{N-1}(\theta_{N-1}) = 2r \sin\left(\frac{\theta_N}{2}\right) + 2r \sin\left(\frac{\theta_N - \theta_{N-1}}{2}\right)$$

$$J_{N-1}^*(\theta_{N-1}) = \max_{\theta_N} \left(2r \sin \frac{\theta_N}{2} + 2r \sin\left(\frac{\theta_N - \theta_{N-1}}{2}\right) \right)$$

differentiate wrt θ_N & set to 0

$$\Rightarrow \frac{2r}{2} \cos\left(\frac{\theta_N}{2}\right) + \frac{2r}{2} \cos\left(\frac{\theta_N - \theta_{N-1}}{2}\right) = 0$$

$$\Rightarrow \cos\left(\frac{\theta_N}{2}\right) = -\cos\left(\frac{\theta_N - \theta_{N-1}}{2}\right)$$

$$\text{satisfied if } \frac{\theta_N}{2} = \pi - \left(\frac{\theta_N - \theta_{N-1}}{2}\right)$$

$$\Rightarrow \theta_N = \pi + \frac{\theta_{N-1}}{2}$$

$$\Rightarrow J_{N-1}^*(\theta_{N-1}) = 2r \sin\left(\frac{\pi}{2} + \frac{\theta_{N-1}}{4}\right) + 2r \sin\left(\frac{\pi}{2} - \frac{\theta_{N-1}}{4}\right)$$

$$\frac{\pi}{2} + \frac{\theta_{N-1}}{4} = \pi - \left(\frac{\pi}{2} - \frac{\theta_{N-1}}{4}\right)$$

$$\Rightarrow J_{N-1}^*(\theta_{N-1}) = 4r \sin\left(\frac{\pi}{2} - \frac{\theta_{N-1}}{4}\right)$$

$$J_{N-2}^*(\theta_{N-2}) = \max_{\theta_{N-1}} \left[2r \sin\left(\frac{\theta_{N-1} - \theta_{N-2}}{2}\right) + J_{N-1}^*(\theta_{N-1}) \right]$$

$$\Rightarrow 2r \frac{1}{2} \cos\left(\frac{\theta_{N-1} - \theta_{N-2}}{2}\right) + 4r \left(-\frac{1}{4}\right) \cos\left(\frac{\pi}{2} - \frac{\theta_{N-1}}{4}\right) = 0$$

$$\Rightarrow \cos\left(\frac{\theta_{N-1} - \theta_{N-2}}{2}\right) = \cos\left(\frac{\pi}{2} - \frac{\theta_{N-1}}{4}\right)$$

$$\text{satisfied if } \frac{\theta_{N-1}}{2} - \frac{\theta_{N-2}}{2} = \frac{\pi}{2} - \frac{\theta_{N-1}}{4}$$

$$\Rightarrow 3 \frac{\theta_{N-1}}{4} = \frac{\pi}{2} + \frac{\theta_{N-2}}{2}$$

$$\Rightarrow \theta_{N-1} = \frac{2\pi}{3} + \frac{2\theta_{N-2}}{3}$$

$$\Rightarrow J_{N-2}^*(\theta_{N-2}) = 2r \sin\left(\frac{\pi}{3} - \frac{\theta_{N-2}}{6}\right) + 4r \sin\left(\frac{\pi}{2} - \frac{\pi}{6} - \frac{\theta_{N-2}}{6}\right)$$

$$= 2r \sin\left(\frac{\pi}{3} - \frac{\theta_{N-2}}{6}\right) + 4r \sin\left(\frac{\pi}{3} - \frac{\theta_{N-2}}{6}\right)$$

$$= 6r \sin\left(\frac{\pi}{3} - \frac{\theta_{N-2}}{6}\right)$$

$$J_{N-3}^*(\theta_{N-3}) = \max_{\theta_{N-2}} \left[2r \sin\left(\frac{\theta_{N-2} - \theta_{N-3}}{2}\right) + J_{N-2}^*(\theta_{N-2}) \right]$$

$$\text{Diff wrt } \theta_{N-2} \rightarrow r \cos\left(\frac{\theta_{N-2} - \theta_{N-3}}{2}\right) + 6r \left(-\frac{1}{6}\right) \cos\left(\frac{\pi}{3} - \frac{\theta_{N-2}}{6}\right) = 0$$

$$\Rightarrow \frac{\theta_{N-2}}{2} - \frac{\theta_{N-3}}{2} = \frac{\pi}{3} - \frac{\theta_{N-2}}{6}$$

$$\Rightarrow \theta_{N-2} \frac{2}{3} = \frac{\pi}{3} + \frac{\theta_{N-3}}{2}$$

$$\Rightarrow \theta_{N-2} = \frac{\pi}{2} + \frac{3\theta_{N-3}}{4}$$

So far, we have

$$\theta_N = \pi + \frac{\theta_{N-1}}{2}$$

$$J_{N-1}^*(\theta_{N-1}) = 4r \sin\left(\frac{\pi}{2} - \frac{\theta_{N-1}}{4}\right)$$

$$\theta_{N-1} = \frac{2\pi}{3} + \frac{2\theta_{N-2}}{3}$$

$$J_{N-2}^*(\theta_{N-2}) = 6r \sin\left(\frac{\pi}{3} - \frac{\theta_{N-2}}{6}\right)$$

$$\theta_{N-2} = \frac{2\pi}{4} + \frac{3\theta_{N-3}}{4}$$

Pattern emerging,

$$\text{Let's guess } \theta_{N-l} = \frac{2\pi}{l+2} + \frac{(l+1)\theta_{N-l-1}}{(l+2)}$$

$$J_{N-k}^*(\theta_{N-k}) = 2(k+1)r \sin\left(\frac{\pi}{k+1} - \frac{\theta_{N-k}}{2(k+1)}\right)$$

We know this holds for $l=0,1,2$ & $k=1,2$

Let's show that if it holds for k ,
it also holds for $k+1$

$$J_{N-k-1}^*(\theta_{N-k-1}) = \max_{\theta_{N-k}} \left[2r \sin\left(\frac{\theta_{N-k} - \theta_{N-k-1}}{2}\right) + J_{N-k}^*(\theta_{N-k}) \right]$$

$$\text{diff wrt } \theta_{N-k} \Rightarrow r \cos\left(\frac{\theta_{N-k} - \theta_{N-k-1}}{2}\right) + \frac{2(k+1)r(-1)}{2(k+1)} \cos\left(\frac{\pi}{k+1} - \frac{\theta_{N-k}}{2(k+1)}\right) = 0$$

$$\Rightarrow \frac{\theta_{N-k}}{2} - \frac{\theta_{N-k-1}}{2} = \frac{\pi}{k+1} - \frac{\theta_{N-k}}{2(k+1)}$$

$$\Rightarrow \frac{\theta_{N-k}(k+2)}{2(k+1)} = \frac{\pi}{k+1} + \frac{\theta_{N-k-1}}{2}$$

$$\Rightarrow \theta_{N-k} = \frac{2\pi}{k+2} + \frac{(k+1)\theta_{N-k-1}}{k+2}$$

$$\Rightarrow J_{N-k-1}^*(\theta_{N-k-1}) = 2r \sin\left(\frac{\pi}{k+2} - \frac{\theta_{N-k-1}}{2(k+2)}\right) + 2(k+1)r \sin\left(\frac{\pi}{k+1} - \frac{2\pi}{2(k+1)(k+2)} - \frac{(k+1)\theta_{N-k-1}}{2(k+1)(k+2)}\right)$$

$$= (2 + 2k+2)r \sin\left(\frac{\pi}{k+2} - \frac{\theta_{N-k-1}}{2(k+2)}\right)$$

$$J_{N-k-1}^*(\theta_{N-k-1}) = 2(k+2)r \sin\left(\frac{\pi}{k+2} - \frac{\theta_{N-k-1}}{2(k+2)}\right)$$

∴ if it holds for k , also holds for $k+1$.

By induction, we've proven

$$\theta_{N-k} = \frac{2\pi}{k+2} + \frac{(k+1)\theta_{N-k-1}}{k+2}$$

Assume $\theta_1 = 0$ rad

$$\Rightarrow \theta_2 = \frac{2\pi}{(N-2)+2} + \frac{(N-2+1)\overset{0}{\theta_1}}{(N-2+2)} = \frac{2\pi}{N}$$

$$\theta_3 = \frac{2\pi}{N-3+2} + \frac{N-3+1}{N-3+2} \theta_2$$

$$= \frac{2\pi}{N-1} + \frac{N-2}{N-1} \frac{2\pi}{N}$$

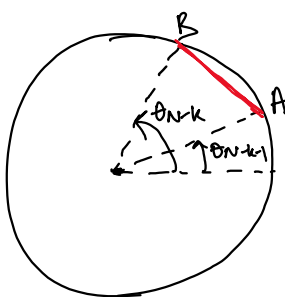
$$= \frac{2\pi}{N(N-1)} (N+N-2) = 2 \cdot \frac{2\pi}{N}$$

Similarly, we can again show by induction

$$\theta_k = (k-1) \frac{2\pi}{N} \text{ for } k=2, 3, \dots, N$$

$$\therefore \theta_{\text{diff}} = \theta_k - \theta_{k-1} = \frac{2\pi}{N} \text{ for } k=2, 3, \dots, N$$

Since angles between any 2 adjacent points of polygon is const



Given two angles for points $N-k-1$ & $N-k$, side length

$$AB = l = 2r \sin \frac{\theta_{\text{diff}}}{2}$$

$$= 2r \sin \left(\frac{\pi}{N} \right)$$

∴ This is a regular polygon in order to maximize perimeter

Question 4

Code

```
function [L, P] = lqr_infinite_horizon_solution(Q, R)

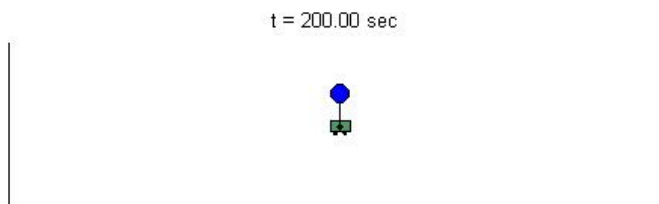
% find the infinite horizon L and P through running LQR back-ups
% until norm(L_new - L_current, 2) <= 1e-4
dt = 0.1;
mc = 10; mp = 2.; l = 1.; g = 9.81;

% TODO write A,B matrices
a1 = mp*g/mc;
a2 = (mc+mp)*g/(l*mc);
dfds = [0 0 1 0;
        0 0 0 1;
        0 a1 0 0;
        0 a2 0 0];
dfdu = [0; 0; 1/mc; 1/(l*mc)];
A = eye(4) + dt*dfds;
B = dt*dfdu;

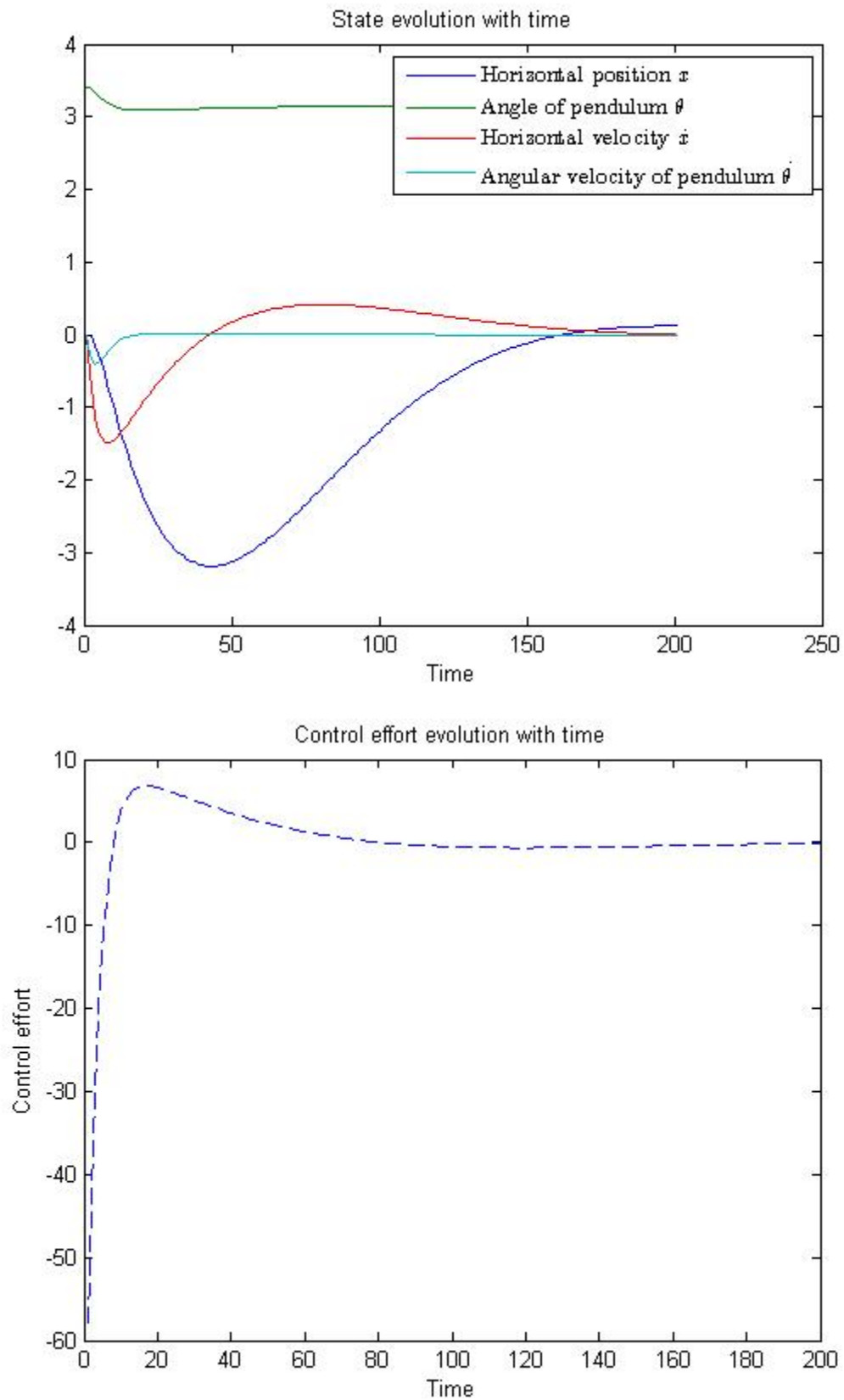
% TODO implement Riccati recursion
k = 1;
while k==1 || norm(L_new - L_current, 2) > 1e-4
    if k == 1
        L_current = 0;
        P_current = Q;
    else
        L_current = L_new;
        P_current = P_new;
    end
    L_new = -inv(R + B'*P_current*B)*(B'*P_current*A);
    P_new = Q + L_new'*R*L_new + (A + B*L_new)'*P_current*(A + B*L_new);
    diff = norm(L_new - L_current, 2);
    k = k+1;
end
L = L_new;
P = P_new;
end
```

Plots

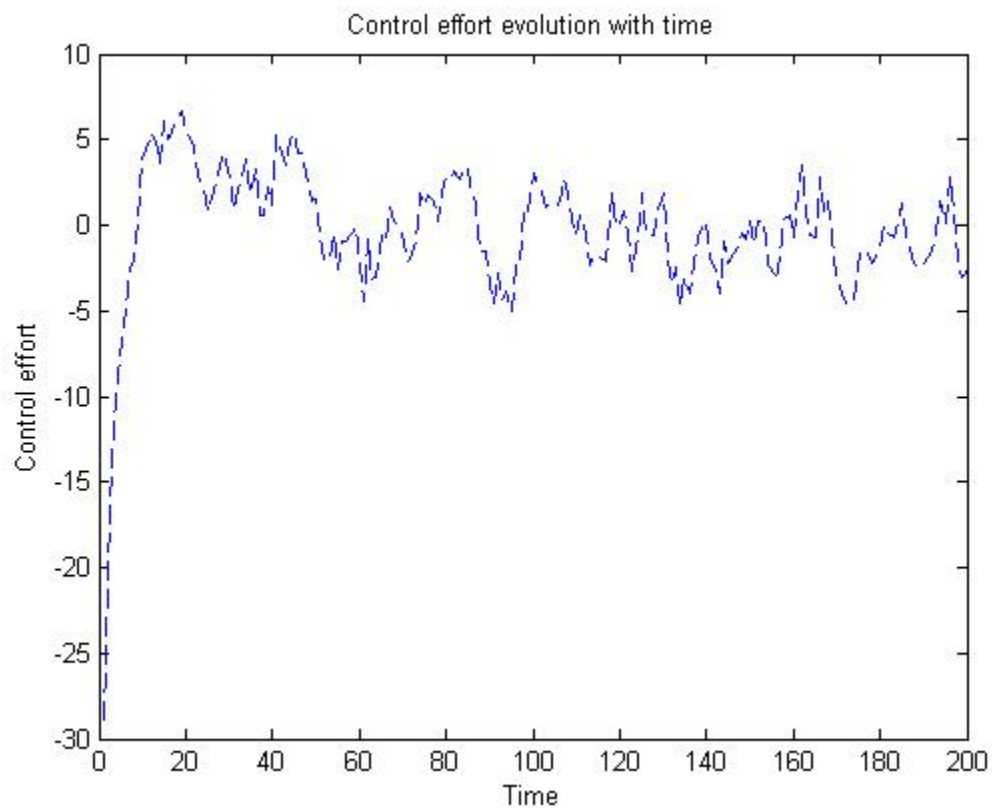
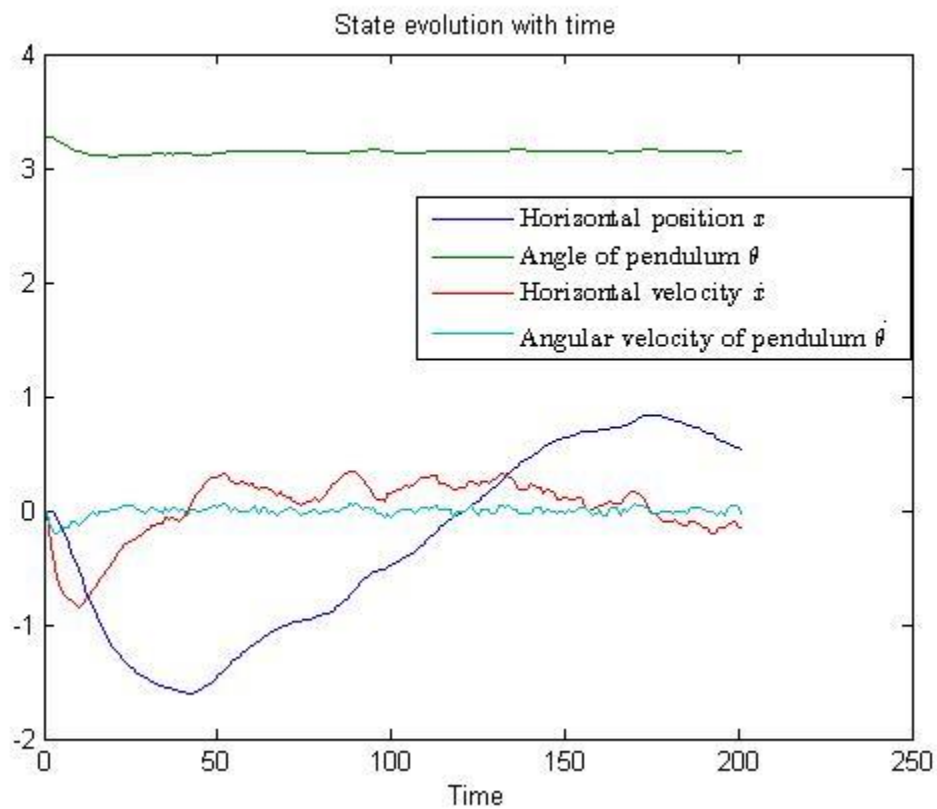
All the simulations end at this point in the animation



Without Noise



With Noise



PS 2 Problem 5

Wednesday, April 17, 2019 1:04 PM

$$\delta s_{k+1} = A_k \delta s_k + B_k \delta u_k$$

$$\text{Cost} = \frac{1}{2} (s_N - s^*)^T Q_N (s_N - s^*) + \sum_{k=0}^{N-1} \left(\frac{1}{2} (s_k - s^*)^T Q (s_k - s^*) + \frac{1}{2} u_k^T R u_k \right)$$

$$s_N - \bar{s} = \delta s_N$$

$$s_N = \bar{s} + \delta s_N$$

$$s_N - s^* = (\bar{s} - s^*) + \delta s_N$$

$$\begin{aligned} \frac{1}{2} (s_N - s^*)^T Q_N (s_N - s^*) &= \frac{1}{2} \left[(\bar{s} - s^*)^T Q_N (\bar{s} - s^*) + 2 (\bar{s} - s^*)^T Q_N \delta s_N + (\delta s_N)^T Q_N (\delta s_N) \right] \\ &= \frac{1}{2} (\delta s_N)^T Q_N (\delta s_N) + (\bar{s} - s^*)^T Q_N \delta s_N + \frac{1}{2} (\bar{s} - s^*)^T Q_N (\bar{s} - s^*) \\ &\quad \downarrow \\ &\quad \text{this term doesn't depend on } \delta s_N \end{aligned}$$

Matching to code

$$= \frac{1}{2} (dn)^T Q_N (dn) + (qf)^T dn + \text{const}$$

$$\Rightarrow \boxed{qf = Q_N^T (\bar{s} - s^*)}$$

Similarly,

$$s_k = \bar{s} + \delta s_k$$

$$\frac{1}{2} (s_k - s^*)^T Q (s_k - s^*) = \frac{1}{2} (\delta s_k)^T Q (\delta s_k) + (\bar{s} - s^*)^T Q \delta s_k + \frac{1}{2} (\bar{s} - s^*)^T Q (\bar{s} - s^*)$$

$$\text{Cost} = \underbrace{\dots}_{\text{quad}} + q' \delta s_k + \underbrace{\dots}_{\text{const}}$$

\downarrow
 this term doesn't depend on δs_k

$$\therefore \text{linear term} = \boxed{q = Q^T (\bar{s} - s^*)}$$

$$u_k - \bar{u} = \delta u_k$$

$$u_k = \bar{u} + \delta u_k$$

$$\begin{aligned} \frac{1}{2} u_k^T R u_k &= \frac{1}{2} (\bar{u} + \delta u_k)^T R (\bar{u} + \delta u_k) \\ &= \underbrace{\frac{1}{2} \bar{u}^T R \bar{u}}_{\text{const wrt } \delta u_k} + \underbrace{\bar{u}^T R \delta u_k}_{\text{linear}} + \underbrace{\frac{1}{2} \delta u_k^T R \delta u_k}_{\text{quadratic}} \end{aligned}$$

$$\text{cost} = \text{quad} + \text{linear} + \text{const}$$

\swarrow
 $(R^T \bar{u})^T \delta u_k$

$$\therefore \boxed{r = R^T \bar{u}}$$

Question 5

Code

```
function[x_bar,u_bar,l,L] = ilqr_solution(f,linearize_dyn, Q, R, Qf, goal_state, x0, u_bar, num_steps, dt)

% init l,L
n = size(Q,1);
m = size(R,1);

l = zeros(m,num_steps);
L = zeros(m,n,num_steps);

% init x_bar, u_bar_prev
x_bar = zeros(n,num_steps+1);
x_bar(:,1) = x0;
u_bar_prev = 100*ones(m,num_steps); %arbitrary value that will not result in termination

% termination threshold for iLQR
epsilon = 0.001;

% initial forward pass
for t=1:num_steps
    x_bar(:,t+1) = f(x_bar(:,t),u_bar(:,t),dt);
end
x_bar_prev = x_bar;

while norm(u_bar - u_bar_prev) > epsilon
    % we use a termination condition based on updates to the nominal
    % actions being small, but many termination conditions are possible.

    % ----- backward pass

    % We quadratize the terminal cost C_T around the current nominal trajectory
    % C_T(dx,du) = 1/2 dx' * QT * dx + qf' * dx + const

    % the quadratic term QT=Qf, but you will need to compute qf

    % the constant terms in the cost function are only used to compute the
    % value of the function, we can ignore them if we only care about
    % getting our control

    % TODO: compute linear terms in cost function
    qf = Qf' * (x_bar(:,end) - goal_state);

    % initialize value terms at terminal cost
    P = Qf;
    p = qf;

    for t=num_steps:-1:1
        % linearize dynamics
        [A,B,c] = linearize_dyn(x_bar(:,t),u_bar(:,t),dt);

        % TODO: again, only need to compute linear terms in cost function
        q = Q' * (x_bar(:,t) - goal_state);
        r = R' * u_bar(:,t);

        [lt,Lt,P,p] = backward_riccati_recursion(P,p,A,B,Q,q,R,r);
        l(:,t) = lt;
        L(:,t) = Lt;
    end

    % ----- forward pass
    u_bar_prev = u_bar; % used to check termination condition

    for t=1:num_steps
        % TODO: implement control update
        dx = x_bar(:,t) - x_bar_prev(:,t);
        du = l(:,t) + L(:,t) * dx;
        u_bar(:,t) = u_bar_prev(:,t) + du;
        x_bar(:,t+1) = f(x_bar(:,t),u_bar(:,t),dt);
    end

    x_bar_prev = x_bar; % used to compute dx
end
end
```

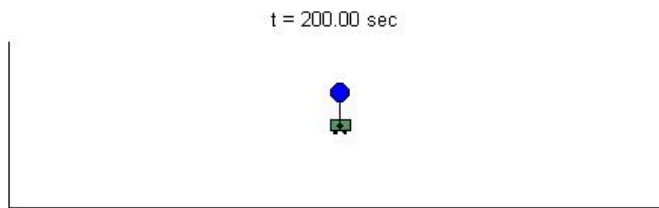
```

function [l,L,P,p] = backward_riccati_recursion(P,p,A,B,Q,q,R,r)
% TODO: write backward riccati recursion step,
% return controller terms l,L and value terms p,P
% refer to lecture 4 slides
n = size(Q,1);
m = size(R,1);
H = zeros(m,n); % no cross term for us
Q_uuk = R + B' * P * B;
Q_xxk = Q + A' * P * A;
Q_uuk = H + B' * P * A;
Q_uk = r + B' * p;
Q_xk = q + A' * p;
L = -Q_uuk\Q_uuk;
l = -Q_uuk\Q_uk;
pnew = Q_xk - L'*Q_uuk*l;
Pnew = Q_xxk - L'*Q_uuk*L;
P = Pnew;
p = pnew;
end

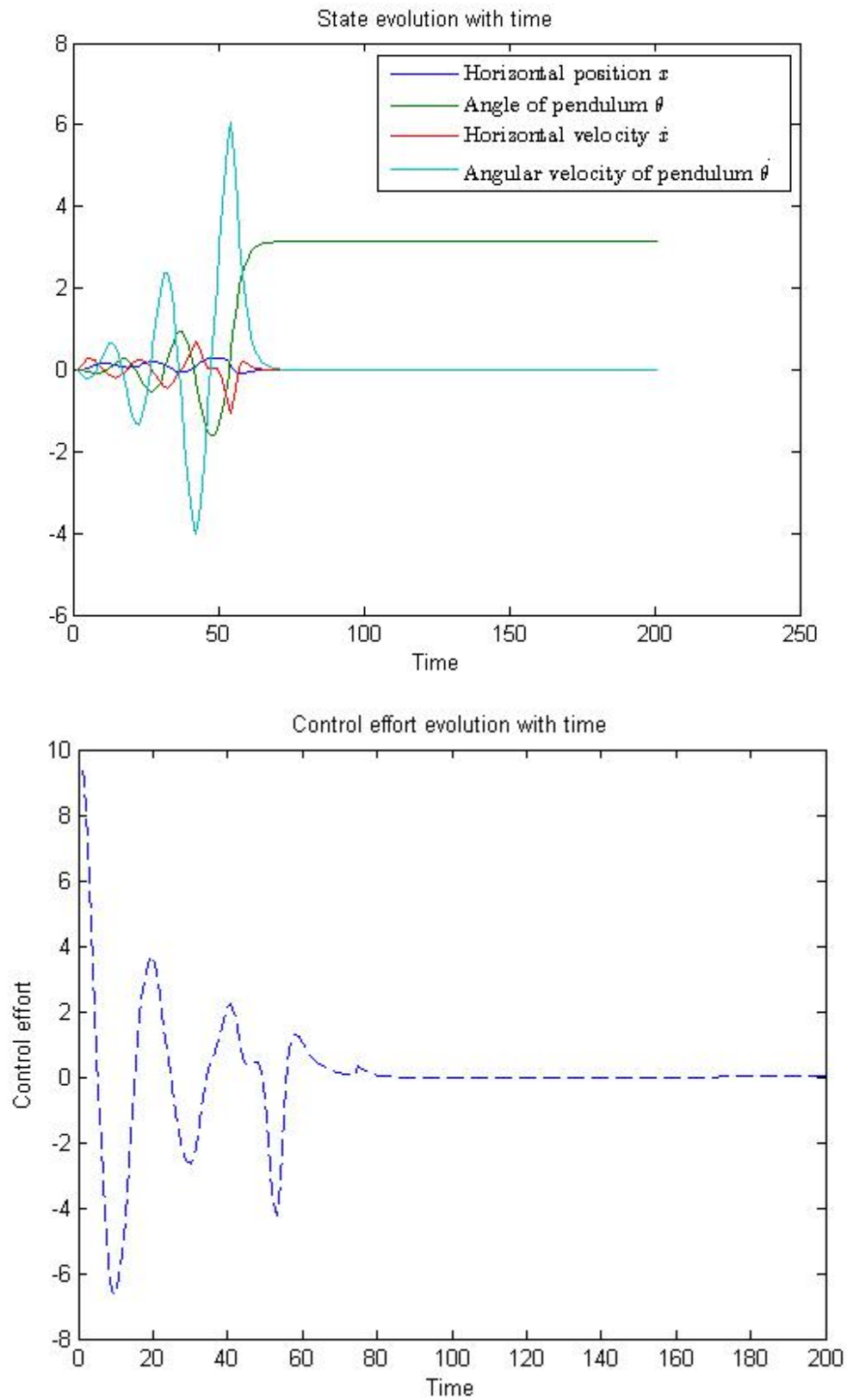
```

Plots

All the simulations end at this point in the animation



Without Noise



With Noise

