An Introduction to iLQR/DDP





OUTLINE:

- Solution methods for LQR problem
 - LQR via Shooting
 - LQR via QP
 - LQR via Riccati Recursion
- iLQR/DDP introduction
- Some recent works

LQR

$$\min_{\mathbf{x}, \mathbf{u}} J = \sum_{n=1}^{N-1} \frac{1}{2} (x_n)^T Q_n(x_n) + \frac{1}{2} (u_n)^T R_n(u_n) + \frac{1}{2} (x_N)^T Q_N(x_N)$$
s.t. $x_{n+1} = A x_n + B u_n$

The LQR problem:

- 1. It can locally approximate many nonlinear systems
- 2. It is computationally tractable
- Many possible extensions are already available e.g. infinite horizon, stochastic, robust

Let's dive into solution methods for LQR

LQR via Indirect Shooting

$$\min_{\mathbf{x}, \mathbf{u}} J = \sum_{n=1}^{N-1} \frac{1}{2} (x_n)^T Q_n(x_n) + \frac{1}{2} (u_n)^T R_n(u_n) + \frac{1}{2} (x_N)^T Q_N(x_N)$$
s.t. $x_{n+1} = A \ x_n + B \ u_n$

define
$$\mathbf{X} \triangleq (x_1, x_2, ..., x_N)$$
 and $\mathbf{U} \triangleq (u_1, u_2, ..., u_N)$

Then applying the PMP principle

$$x_{n+1} = \nabla_{\lambda} H(x_n, u_n, \lambda_{n+1}) = Ax_n + Bu_n$$

$$\lambda_n = \nabla_x H(x_n, u_n, \lambda_{n+1}) = Qx_n + A^T \lambda_{n+1}$$

$$\lambda_N = Q_N x_N$$

$$\nabla u_n = \underset{\sim}{\operatorname{argmin}} H(x_n, \tilde{u}, \lambda_{n+1}) = -R^{-1} B^T \lambda_{n+1}$$

Procedure

- 1. Start with an initial guess trajectory
- 2. Simulate ("rollout") to get x
- 3. Backward pass to get λ and δ_u
- 4. Rollout with line search on δ_u
- 5. Goto 3 until convergence

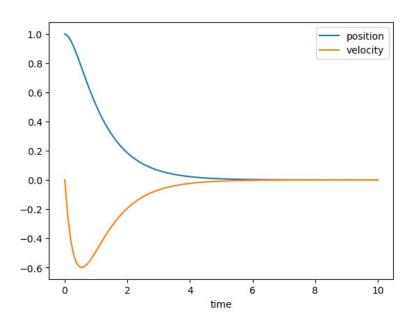
Example: Double Integrator

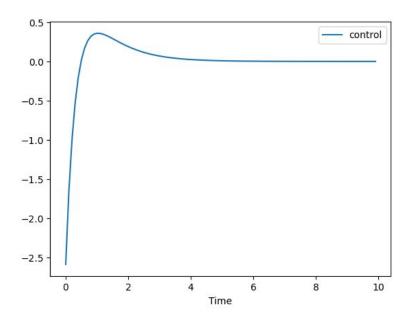
$$\dot{x} = \begin{bmatrix} \dot{q} \\ \ddot{q} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} q \\ \dot{q} \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u$$

Discrete version using Euler integration

$$x_{n+1} = \begin{bmatrix} 1 & h \\ 0 & 1 \end{bmatrix} \begin{bmatrix} q_n \\ \dot{q}_n \end{bmatrix} + \begin{bmatrix} \frac{1}{2}h^2 \\ h \end{bmatrix} u_n$$

Simulation results





LQR via Quadratic Programming (QP)

- Assume the initial state x_0 is given (so it is not a decision variable)
- Let's condense the problem using the following definition

$$z = \begin{bmatrix} u_1 \\ x_2 \\ u_2 \\ \vdots \\ \vdots \\ x_{2n} \end{bmatrix} \quad and \quad H = \begin{bmatrix} R_1 & & & & \\ & Q_2 & & & \\ & & R_2 & & \\ & & & \ddots & \\ & & & Q_N \end{bmatrix}$$

uch that $J=rac{1}{2}z^THz$

Similarly the equality constraints (representing the dynamics equation) can also be condensed into:

$$\begin{bmatrix} B & -I & 0 & 0 & . & . & . \\ 0 & A & B & -I & 0 & . & . & . \\ & & \ddots & & & & & \\ & & & A_{N-1} & B_{N-1} & -I \end{bmatrix} \begin{bmatrix} u_1 \\ x_2 \\ u_2 \\ . \\ . \\ x_N \end{bmatrix} = \begin{bmatrix} Ax_1 \\ 0 \\ 0 \\ . \\ . \\ 0 \end{bmatrix}$$

Thus the original optimisation problem can be recast into a condensed form as:

$$\min_{z} \frac{1}{2} z^{T} H z$$

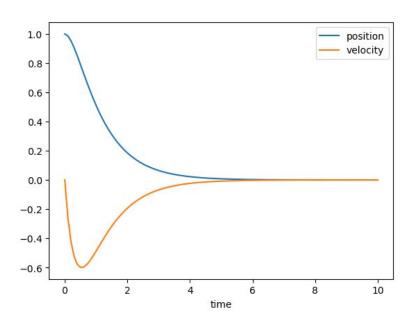
s.t. $Cz = d$

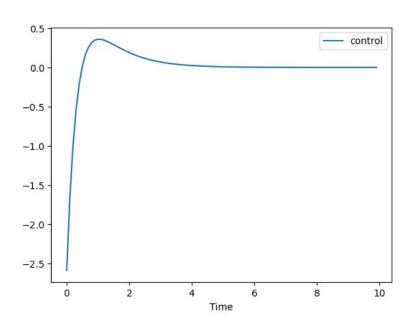
The lagrangian of the problem thus is:

$$L(z,\lambda) = \frac{1}{2}z^T H z + \lambda^T [Cz - d]$$

$$\begin{bmatrix} C^T \\ 0 \end{bmatrix} \begin{bmatrix} z \\ \lambda \end{bmatrix} = \begin{bmatrix} 0 \\ d \end{bmatrix}$$

Simulation Results (Double Integrator example)

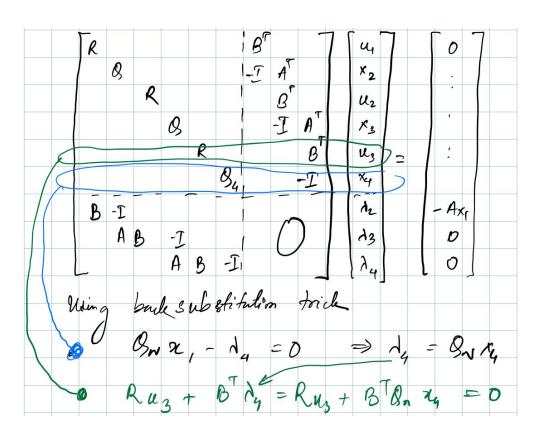




We get the similar results by solving one linear system!

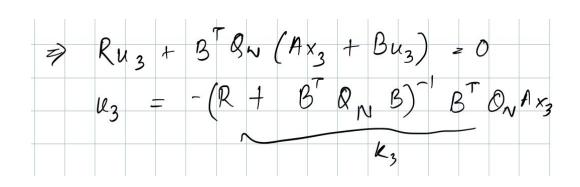
Riccati Recursion

Let's look deeply into the Eq. 2 in the previous slides.

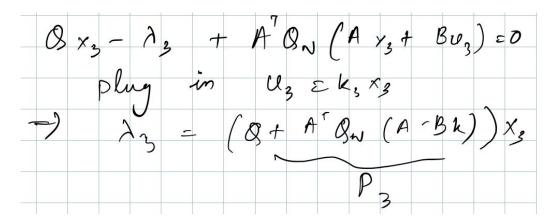


Eq. 3

One can obtain u_3 from the above equation



Substituting the $\,u_3$ in the equations obtained from one row above in Eq. 3



Thus we obtain the following recursion equation:

$$P_{N} = Q_{N}$$

$$k_{n} = (R + B^{T}P_{n}, B)^{-1}B^{T}P_{n}, A$$

$$P_{n} = Q + A^{T}P_{n}+(A-Bk_{n})$$

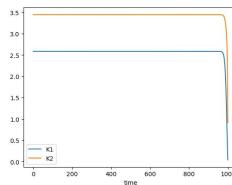
These are similar equations as Bellman Optimality Conditions for LQR!!!

- We can solve the LQR by solving the backward riccati recursion followed by a forward rollout.
- QP has a complexity of $O(N^3(n+m)^3)$ Riccati solution is $O(N(n+m)^3)$
- Most importantly we obtain a feedback policy instead of an open loop trajectory.
 So, we can start at any initial point and follow the feedback policy.

• Even in the presence of stochastic noise in the system, the feedback policy can stabilise

to the desired point.

The Feedback matrices stabilise for time-invariant systems



Relation between DP and Riccati equations obtained from QP

Recall from the Riccati equations obtained using QP

$$\lambda_n = P_n * x_n$$

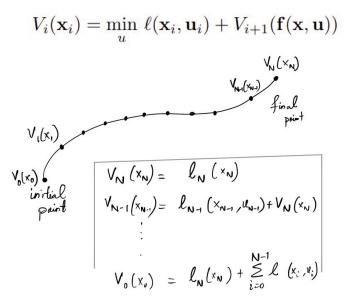
Thus
$$\lambda = \nabla_x V(x)$$

Dynamics lagrange multipliers are Cost-to-go gradients.

It is valid for the nonlinear case as well.

Dynamic Programming

Bellman Optimality Condition:



The optimal solution to the above equation lead to Riccati recursion.

But DP has the curse of dimensionality

Convex MPC

- LQR cannot handle constraints.
- We need MPC to handle constraints.
 - Can solve multistep problems with the terminal cost being obtained from LQR
 - o Care must be taken as the size of horizon affects the quality of approximation of terminal cost
- Non-Linear Trajectory optimisation considers non-convex cost with nonlinear dynamics and non-convex constraints.
- The best algorithm in terms of runtime is iLQR/DDP based methods.

Solving OC problems using DP

 Representing the value function is a difficult task. There are various methods of approximating the value function.

- In Deep Reinforcement Learning, generally a function approximator in form of a "Neural network" is used to represent the value function.
- In the following, we will discuss the way of "Taylor expansion" of the value function and then
 use tools from numerical optimisation.

iLQR/DDP

Bellman Optimality:

Sub-trajectories of the optimal trajectories must be optimal under appropriately defined objective function

$$V(\delta \mathbf{x}_k) = \min_{\delta \mathbf{u}_k} \, \ell_k(\delta \mathbf{x}_k, \delta \mathbf{u}_k) + V_{k+1}(\mathbf{f}(\delta \mathbf{x}_k, \delta \mathbf{u}_k))$$

Define Q-function as

$$\mathbf{Q}(\delta \mathbf{x}_k, \delta \mathbf{u}_k) = \ell_k(\delta \mathbf{x}_k, \delta \mathbf{u}_k) + V_{k+1}(\mathbf{f}(\delta \mathbf{x}_k, \delta \mathbf{u}_k))$$

Thus,
$$\delta \mathbf{u}_k = \underset{\delta \mathbf{u}_k}{\operatorname{arg \, min}} \mathbf{Q}(\delta \mathbf{x}_k, \delta \mathbf{u}_k)$$

Now, we use the second order Taylor expansion of the value function and impose the Bellman optimality on the value function.

Note: we linearise around x_k and u_k so we find \delta u_k and \delta x_k in the above equations

Quadratic expansion of Cost-to-go:

$$\Delta V = \min_{\delta \mathbf{u}_k} \frac{1}{2} \begin{bmatrix} \delta \mathbf{x}_k \\ \delta \mathbf{u}_k \end{bmatrix}^{\top} \begin{bmatrix} \mathbf{Q}_{\mathbf{x} \mathbf{x}_k} & \mathbf{Q}_{\mathbf{x} \mathbf{u}_k} \\ \mathbf{Q}_{\mathbf{u} \mathbf{x}_k} & \mathbf{Q}_{\mathbf{u} \mathbf{u}_k} \end{bmatrix} \begin{bmatrix} \delta \mathbf{x}_k \\ \delta \mathbf{u}_k \end{bmatrix} + \begin{bmatrix} \delta \mathbf{x}_k \\ \delta \mathbf{u}_k \end{bmatrix}^{\top} \begin{bmatrix} \mathbf{Q}_{\mathbf{x}_k} \\ \mathbf{Q}_{\mathbf{u}_k} \end{bmatrix}.$$

where,

$$\mathbf{Q}_{\mathbf{x}\mathbf{x}_{k}} = \mathcal{L}_{\mathbf{x}\mathbf{x}_{k}} + \mathbf{f}_{\mathbf{x}_{k}}^{\top} V_{\mathbf{x}\mathbf{x}_{k+1}} \mathbf{f}_{\mathbf{x}_{k}}, \qquad \mathbf{Q}_{\mathbf{x}_{k}} = \ell_{\mathbf{x}_{k}} + \mathbf{f}_{\mathbf{x}_{k}}^{\top} V_{\mathbf{x}_{k+1}}^{\top},$$

$$\mathbf{Q}_{\mathbf{u}\mathbf{u}_{k}} = \mathcal{L}_{\mathbf{u}\mathbf{u}_{k}} + \mathbf{f}_{\mathbf{u}_{k}}^{\top} V_{\mathbf{x}\mathbf{x}_{k+1}} \mathbf{f}_{\mathbf{u}_{k}}, \qquad \mathbf{Q}_{\mathbf{u}_{k}} = \ell_{\mathbf{u}_{k}} + \mathbf{f}_{\mathbf{u}_{k}}^{\top} V_{\mathbf{x}_{k+1}}^{\top},$$

$$\mathbf{Q}_{\mathbf{x}\mathbf{u}_{k}} = \mathcal{L}_{\mathbf{x}\mathbf{u}_{k}} + \mathbf{f}_{\mathbf{x}_{k}}^{\top} V_{\mathbf{x}\mathbf{x}_{k+1}} \mathbf{f}_{\mathbf{u}_{k}},$$

Backward Pass

Evaluate the Jacobians and Hessian of Q-function and then find the control action.

$$\delta \mathbf{u}_k = \underset{\delta \mathbf{u}_k}{\operatorname{arg \, min}} \mathbf{Q}(\delta \mathbf{x}_k, \delta \mathbf{u}_k) = \hat{\mathbf{k}} + \hat{\mathbf{K}} \delta \mathbf{x}_k$$

Feedforward term: $\hat{\mathbf{k}} = -\mathbf{Q}_{\mathbf{u}\mathbf{u}_k}^{-1}\mathbf{Q}_{\mathbf{u}_k}$

Feedback term: $\hat{\mathbf{K}} = -\mathbf{Q}_{\mathbf{u}\mathbf{u}_k}^{-1}\mathbf{Q}_{\mathbf{u}\mathbf{x}_k}$

$$\begin{aligned} \mathbf{V}_{\mathbf{x}}(i) &= \mathbf{Q}_{\mathbf{x}} + \mathbf{K}^{\top} \mathbf{Q}_{\mathbf{u}\mathbf{u}} \mathbf{k} + \mathbf{K}^{\top} \mathbf{Q}_{\mathbf{u}} + \mathbf{Q}_{\mathbf{u}\mathbf{x}}^{\top} \mathbf{k}, \\ \mathbf{V}_{\mathbf{x}\mathbf{x}}(i) &= \mathbf{Q}_{\mathbf{x}\mathbf{x}} + \mathbf{K}^{\top} \mathbf{Q}_{\mathbf{u}\mathbf{u}} \mathbf{K} + \mathbf{K}^{\top} \mathbf{Q}_{\mathbf{u}\mathbf{x}} + \mathbf{Q}_{\mathbf{u}\mathbf{x}}^{\top} \mathbf{K}. \end{aligned}$$

Forward Pass

Rollout the dynamics using the feedback and feedforward terms.

$$\hat{\mathbf{u}}_i = \mathbf{u}_i + \alpha \mathbf{k}_i + \mathbf{K}_i(\hat{\mathbf{x}}_i - \mathbf{x}_i),$$

$$\hat{\mathbf{x}}_{i+1} = \mathbf{f}(\hat{\mathbf{x}}_i, \hat{\mathbf{u}}_i),$$

- Line search using Armijo rule
- Check for convergence else repeat Backward Pass.

Need for Regularisation

- Just like standard Newton, Hessians of V(x) or Q(x,u) can become indefinite in the backward pass
- Definitely necessary in the 2nd order version of DDP and often a good idea in iLQR as well (similar to Levenberg-Marquardt algorithm)
- Many options for regularising:
 - Add a multiple of identity to just like standard Newton
 - \circ Regularize Q_{uu} as needed in the backward pass (as this is the only matrix we need to invert)
- The complexity is determined by how efficiently we compute the inversion of

 Q_{uu} (often cubic)

Improving Globalisation

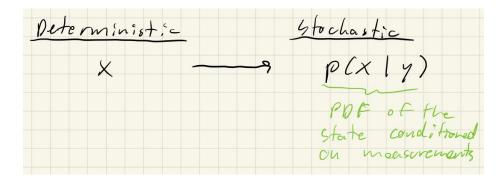
Generally Armijo line search is the preferred method. But depending on the problem in hand one can opt for other options.

Stochastic Optimal Control

Stochastic Optimal Control Problem



In comparison to the deterministic case the states are probabilistic



DP Recursion

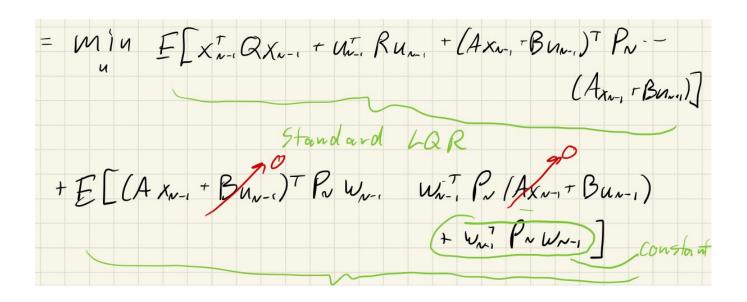
Assumptions

- Linear dynamics and quadratic cost
- The Noise is zero mean gaussian noise.

$$V_{N}(x) = E[x_{N}TQ_{N}X_{N}] = E[x_{N}TP_{N}X_{N}]$$

$$V_{N-1}(x) = w_{1}^{2} n_{1} E[x_{N-1}Qx_{N-1} + u_{N}TP_{N}(Ax_{N-1} + Bu_{N-1} + w_{N-1})]$$

$$(Ax_{N-1}+Bu_{N-1}+w_{N-1})TP_{N}(Ax_{N-1}+Bu_{N-1}+w_{N-1})]$$



So the Noise terms do not affect the controller.

Just there is an extra term in the cost.

Some Recent Works:

- 1) DDP for articulated soft robots (without contacts) (under review)
- 2) DDP for articulated soft robots with contacts (manuscript under preparation)

Objective

"Optimal control of Articulated Soft Robots": Under Review

Devise an optimal control formulation for flexible link robots and soft robots actuated by SEA/ VSA.
 DDP is the optimal control method used in this work.

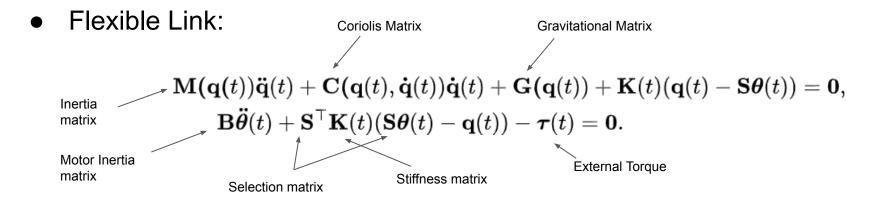
• Plan state trajectory, input torques and the optimal stiffness profile.

$$\mathbf{B}_{1,1}, \ l_1 \\ m_1, \ a_1$$

 Efficient computation of the forward dynamics and derivation of the analytical derivatives for the articulated soft robot dynamic model.

Validation via simulations and experiments

Dynamic Model



SEA / VSA:

$$\mathbf{M}(\mathbf{q}(t))\ddot{\mathbf{q}}(t) + \mathbf{C}(\mathbf{q}(t),\dot{\mathbf{q}}(t))\dot{\mathbf{q}}(t) + \mathbf{G}(\mathbf{q}(t)) + \mathbf{K}(t)\mathbf{q}(t) - \boldsymbol{\theta}(t)) = \mathbf{0},$$
 $\mathbf{B}\ddot{\boldsymbol{\theta}}(t) + \mathbf{K}(t)(\boldsymbol{\theta}(t) - \mathbf{q}(t)) - \boldsymbol{\tau} = \mathbf{0},$

Optimal Control Problem

$$\min_{(\mathbf{q}_{s},\dot{\mathbf{q}}_{s},\boldsymbol{\theta}_{s},\dot{\boldsymbol{\theta}}_{s}),(\boldsymbol{\tau}_{s})}\ell(\mathbf{q}_{N},\dot{\mathbf{q}}_{N},\boldsymbol{\theta}_{N},\dot{\boldsymbol{\theta}}_{N})\\ +\sum_{k=0}^{N-1}\int_{t_{k}}^{t_{k+1}}\ell(\mathbf{q}_{k},\dot{\mathbf{q}}_{k},\boldsymbol{\theta}_{k},\dot{\boldsymbol{\theta}}_{k},\boldsymbol{\tau}_{k})dt\\ \mathrm{s.t.}\ \left[\mathbf{q}_{k+1},\dot{\mathbf{q}}_{k+1},\boldsymbol{\theta}_{k+1},\dot{\boldsymbol{\theta}}_{k+1}\right]=\boldsymbol{\psi}(\mathbf{q}_{k},\dot{\mathbf{q}}_{k},\ddot{\mathbf{q}},\boldsymbol{\theta}_{k},\dot{\boldsymbol{\theta}}_{k}),\qquad \qquad \text{Numerical Integrator}\\ \left[\ddot{\mathbf{q}}_{k},\ddot{\boldsymbol{\theta}}_{k}\right]=\mathrm{FD}(\mathbf{q}_{k},\dot{\mathbf{q}}_{k},\boldsymbol{\theta}_{k},\dot{\boldsymbol{\theta}}_{k},\boldsymbol{\tau}_{k}),\qquad \qquad \qquad \text{Forward Dynamics}\\ \left[\mathbf{q}_{k},\boldsymbol{\theta}_{k}\right]\in\mathcal{Q},\left[\dot{\mathbf{q}}_{k},\dot{\boldsymbol{\theta}}_{k}\right]\in\mathcal{V},\boldsymbol{\tau}_{k}\in\mathcal{U},\qquad \qquad \qquad \text{Constraint Set}$$

Background on DDP

Forward Pass
$$\hat{\mathbf{u}}_{\mathbf{k}} = \mathbf{u}_{\mathbf{k}} + \alpha \hat{\mathbf{k}} + \hat{\mathbf{K}} (\hat{\mathbf{x}}_{\mathbf{k}} - \mathbf{x}_{\mathbf{k}})$$

 $\hat{\mathbf{x}}_{\mathbf{k}+1} = \mathbf{f}_{\mathbf{k}}(\hat{\mathbf{x}}_{\mathbf{k}}, \hat{\mathbf{u}}_{\mathbf{k}})$

Backward Pass $\delta \mathbf{u} = \operatorname*{arg\,min}_{\delta \mathbf{u}} \mathbf{Q}(\delta \mathbf{x}, \delta \mathbf{u}) = -\hat{\mathbf{k}} - \hat{\mathbf{K}} \delta \mathbf{x}$

$$\hat{k} \ = \ Q_{uu}^{-1} Q_u \qquad \quad \hat{K} \ = Q_{uu}^{-1} Q_{ux}$$

Dynamics Computation

Model

$$egin{bmatrix} \ddot{ ext{q}} \ \ddot{ heta} \end{bmatrix} = egin{bmatrix} \mathbf{M} & \mathbf{0} \ \mathbf{0} & B \end{bmatrix}^{-1} egin{bmatrix} oldsymbol{ au}_l \ oldsymbol{ au_m} \end{bmatrix}$$

Analytical Derivatives

$$\begin{bmatrix} \delta \ddot{\mathbf{q}} \\ \delta \ddot{\boldsymbol{\theta}} \end{bmatrix} = - \begin{bmatrix} \mathbf{M} & \mathbf{0} \\ \mathbf{0} & \boldsymbol{B} \end{bmatrix}^{-1} \left(\begin{bmatrix} \frac{\partial \boldsymbol{\tau}_{l}}{\partial \boldsymbol{x}} \\ \frac{\partial \boldsymbol{\tau}_{m}}{\partial \boldsymbol{x}} \end{bmatrix} \delta \boldsymbol{x} + \begin{bmatrix} \frac{\partial \boldsymbol{\tau}_{l}}{\partial \boldsymbol{u}} \\ \frac{\partial \boldsymbol{\tau}_{m}}{\partial \boldsymbol{u}} \end{bmatrix} \delta \boldsymbol{u} \right)$$

where,

$$egin{aligned} & oldsymbol{ au_l} \triangleq -\mathbf{C}(\mathbf{q}, \mathbf{\dot{q}}) - \mathbf{G}(\mathbf{q}) - \mathbf{K}(\mathbf{q} - oldsymbol{ heta}), \ & oldsymbol{ au_m} \triangleq \mathbf{K}(oldsymbol{ heta} - \mathbf{q}) + oldsymbol{ au}, \end{aligned}$$

- The effective inertia matrix is block diagonal
- Forward dynamics can be efficiently computed by using articulated body algorithm for the rigid side dynamics. The motor side inertia can be analytically inverted and the dynamics can be computed using this.

Analytical Derivatives Computation

$$\begin{aligned} \frac{\partial \boldsymbol{\tau}_{l}}{\partial \mathbf{q}} &= -\frac{\partial \boldsymbol{C}(\boldsymbol{q}, \dot{\boldsymbol{q}})}{\partial \mathbf{q}} - \frac{\partial \mathbf{G}(\mathbf{q})}{\partial \mathbf{q}} - \mathbf{K}, \\ \mathbf{SEA}: & \frac{\partial \boldsymbol{\tau}_{l}}{\partial \dot{\mathbf{q}}} &= -\frac{\partial \boldsymbol{C}(\mathbf{q}, \dot{\mathbf{q}})}{\partial \dot{\mathbf{q}}}, & \frac{\partial \boldsymbol{\tau}_{l}}{\partial \boldsymbol{\theta}} &= -\mathbf{K}, \\ \frac{\partial \boldsymbol{\tau}_{m}}{\partial \mathbf{q}} &= \mathbf{K} + \frac{\partial \boldsymbol{\tau}}{\partial \mathbf{q}}, & \frac{\partial \boldsymbol{\tau}_{m}}{\partial \boldsymbol{\theta}} &= \boldsymbol{K}, \end{aligned} \end{aligned}$$

$$\frac{\partial \boldsymbol{\tau_m}}{\partial \boldsymbol{\tau}} = \mathbf{I}, \qquad \frac{\partial \boldsymbol{\tau_m}}{\partial \boldsymbol{\sigma}} = \boldsymbol{\theta} - \mathbf{q}, \qquad \frac{\partial \boldsymbol{\tau_l}}{\partial \boldsymbol{\sigma}} = \mathbf{q} - \boldsymbol{\theta}$$

terms same as SEA case

State-Feedback Controller

We use the locally optimal policy from the

Feedforward term Feedback Gain

backward pass of DDP in the state-feedback controller.

Simulation Validation

2 DoF SEA: End-effector regulation task 2 DoF SEA: End-effector regulation task Flexible link first joint is actuated with SEA: Swing Up task

Flexible link
First joint is
actuated with
VSA:
Swing Up task









7 DoF SEA: End-effector regulation task



7 DoF VSA End-effector regulation task



Energy Efficiency

TABLE III
POWER CONSUMPTION COMPARISON BETWEEN RIGID AND SOFT
ACTUATORS

Problems	rigid	SEA	VSA
2DoF	$142.07 \\ 101.019 \\ > 10000$	138.46	84.17
2DoF Flexible		87.53	50.84
7DoF		6112.77	4545.26

Experimental Validation

Control Inputs

 θ_e Equilibrium position θ_s Desired Stiffness



 θ_e Optimal policy θ_s Constant



 θ_e Optimal policy θ_s Optimal policy



 θ_e Set Null θ_s Constant

Unactuated
Constant
stiffness element









2DoF SEA at each joint

2DoF VSA at each joint

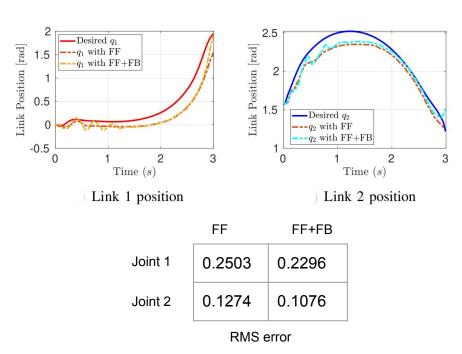
Flexible link with SEA in first joint

Flexible link with VSA in first joint

Experimental Results

End Effector Regulation Task



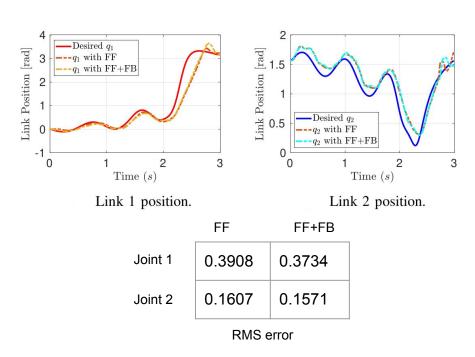


Effect of Feedback: It improves performance

Experimental Results

Flexible link with SEA in first joint



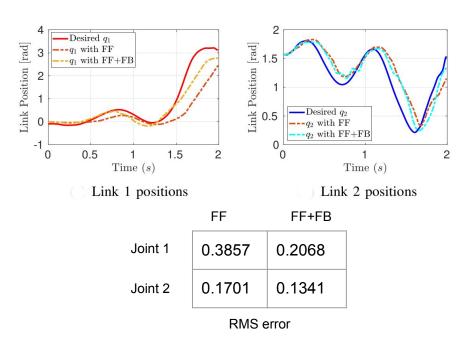


Effect of Feedback: It improves Stabilization

Experimental Results

Swing-Up with Flexible Link with VSA in first joint

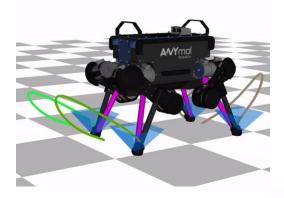




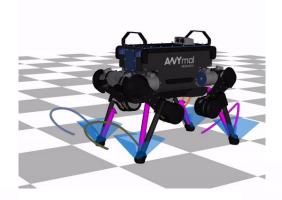
Effect of Feedback: It improves Stabilization

Results with Soft Legged Robots

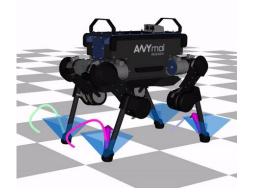
Stiffness = 5 Nm/rad



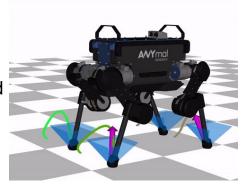
Stiffness = 10 Nm/rad

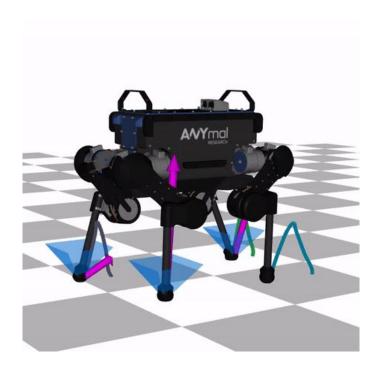


Stiffness = 30 Nm/rad



Stiffness = 100 Nm/rad





Thanks You for your patient hearing!!