```
In [46]:  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 `~/Desktop/Work/Courses/OCRL/HW/HW4_S24/Project.t
          oml`

```
In [47]:  include(joinpath(@__DIR__, "utils","ilc_visualizer.jl"))
```

Out[47]: 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 (https://en.wikipedia.org/wiki/Moose_test)](https://en.wikipedia.org/wiki/Moose_test), [video (https://www.youtube.com/watch?v=TZ2MYFInpMI))](https://www.youtube.com/watch?v=TZ2MYFInpMI)). We will model the dynamics of the car as with a simple nonlinear bicycle model, with the following state and control:

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

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 $\dot{\delta}$.

```
In [48]: function estimated_car_dynamics(model::NamedTuple, x::Vector, u::Vector)::Vect
         or
             # 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
         l)::Vector
             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

Out[48]: 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:

```julia
In [49]: 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 in
         Xsim
             Xsim = [zeros(nx) for i = 1:N]


             # --------testing------------------
             @test norm(Xsim[1] - Xref[1]) == 0
```
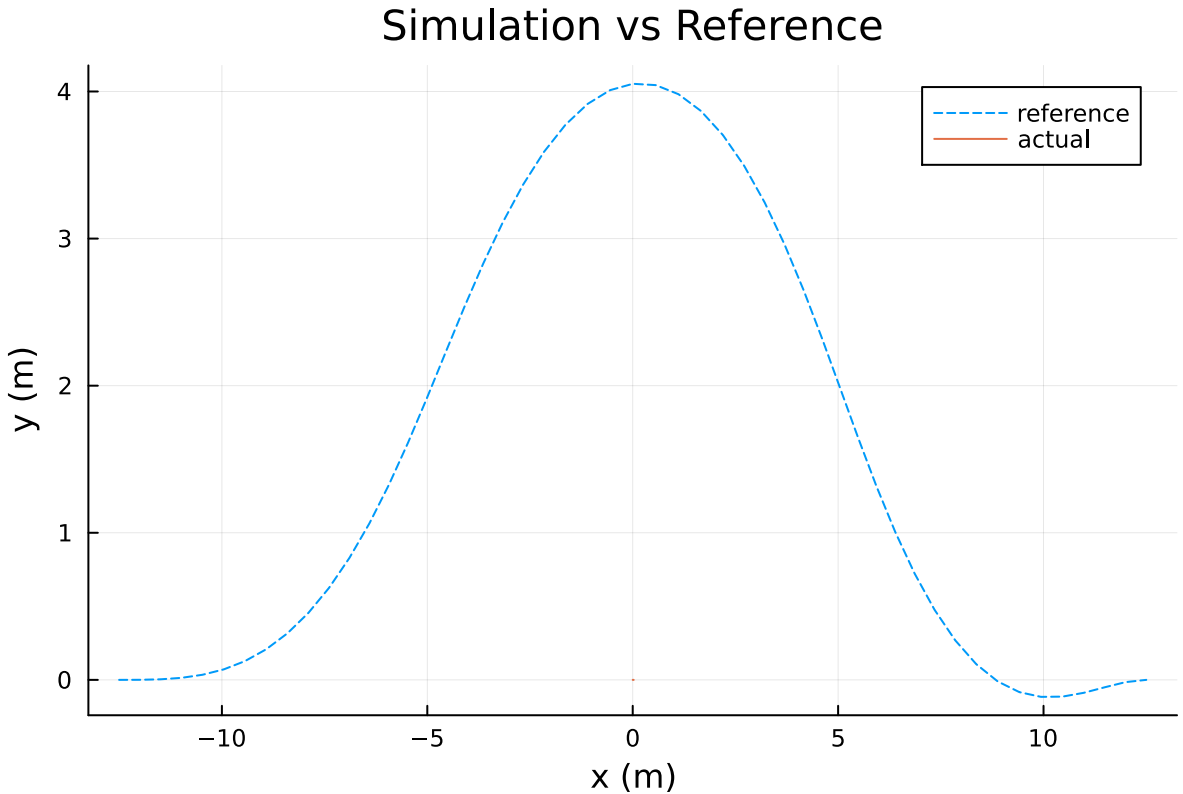
```julia
    @test norm(Xsim[end] - [3.26801052, 15.0590156, 2.0482790, 0.39056168, 4.
5],Inf) < 1e-4

    # --------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
e")
    display(plot!(Xm[1,:], Xm[2,:], label = "actual"))

end
```

```
sim to real gap: Test Failed at In[49]:55
  Expression: norm(Xsim[1] - Xref[1]) == 0
    Evaluated: 13.46291201783626 == 0
Stacktrace:
 [1] macro expansion
   @ In[49]:55 [inlined]
 [2] macro expansion
   @ /buildworker/worker/package_linux64/build/usr/share/julia/stdlib/v1.6/Te
st/src/Test.jl:1151 [inlined]
 [3] top-level scope
   @ In[49]:39
sim to real gap: Test Failed at In[49]:56
  Expression: norm(Xsim[end] - [3.26801052, 15.0590156, 2.048279, 0.39056168,
4.5], Inf) < 0.0001
    Evaluated: 15.0590156 < 0.0001
Stacktrace:
 [1] macro expansion
   @ In[49]:56 [inlined]
 [2] macro expansion
   @ /buildworker/worker/package_linux64/build/usr/share/julia/stdlib/v1.6/Te
st/src/Test.jl:1151 [inlined]
 [3] top-level scope
   @ In[49]:39
```


Simulation vs Reference

```
Test Summary:  | Fail  Total
sim to real gap |    2      2
```

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:

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

Using ILC as described in [Lecture 18 (https://github.com/Optimal-Control-16-745/lecture-notebooks/blob/main/Lecture%2018/Lecture%2018.pdf)](https://github.com/Optimal-Control-16-745/lecture-notebooks/blob/main/Lecture%2018/Lecture%2018.pdf), 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:

$$\min_{\Delta x_{1:N},\Delta u_{1:N-1}} \quad J(X_{sim} + \Delta X, \bar{U} + \Delta U)$$
$$\text{st} \quad \Delta x_1 = 0$$
$$\Delta x_{k+1} = A_k \Delta x_k + B_k \Delta u_k \quad \text{for } k = 1, 2, \dots, N-1$$

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 [ ]:  # feel free to use/not use any of these

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

         #      J = 0
         #      J += 0.5 * cvx.quadform(Xsim[end] - Xref[end], Qf)
         #      # TODO: return trajectory cost J(Xsim, Ubar)
         #      for i = 1:length(Xsim)-1
         #          J += 0.5*cvx.quadform(Xsim[i] - Xref[i], Q) + 0.5*cvx.quadform(Ubar
         [i] - Uref[i], R)
         #      end
         #      return J
         # 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 i
         terates this)
                             Xref::Vector{Vector{Float64}}, # reference X's we want to
         track
                             Uref::Vector{Vector{Float64}}, # reference U's we want to
         track
                             As::Vector{Matrix{Float64}},   # vector of A jacobians at
         each time step
                             Bs::Vector{Matrix{Float64}},   # vector of B jacobians at
         each time step
                             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 = 0.5*cvx.quadform(ΔX[:,end] + Xsim[end] - Xref[end], Qf)
    for i = 1:N-1
        cost += 0.5*cvx.quadform(ΔX[:,i] + Xsim[i] - Xref[i], Q) + 0.5*cvx.qua
dform(ΔU[:,i] + Ubar[i] - Uref[i], R)
    end

    # problem instance
    prob = cvx.minimize(cost)

    # TODO: initial condition constraint
    prob.constraints += (ΔX[:,1] == zeros(nx))
    # TODO: dynamics constraints
    for i = 1:N-1
        prob.constraints += (ΔX[:,i+1] == As[i]*ΔX[:,i] + Bs[i]*ΔU[:,i])
    end

    cvx.solve!(prob, ECOS.Optimizer; silent_solver = true)

    # return ΔU
    ΔU = vec_from_mat(ΔU.value)

    return ΔU
end
```

Out[ ]: 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 [50]:  @testset "ILC" begin

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

              # 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 = [FD.jacobian(x -> rk4(model, estimated_car_dynamics, x, Uref[i], dt),
          Xref[i]) for i = 1:N-1]
              B = [FD.jacobian(u -> rk4(model, estimated_car_dynamics, Xref[i], u, dt),
          Uref[i]) for i = 1:N-1]

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

              for ilc_iter = 1:10 # it should not take more than 10 iterations to conver
          ge
                  Xsim[1] = xic
                  # TODO: rollout
                  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)
```

```julia
        obj_val = 0.5*Xsim[end]'*Qf*Xsim[end]
        for i = 1:N-1
            obj_val += 0.5*(Xsim[i] - Xref[i])'*Q*(Xsim[i] - Xref[i]) + 0.5*(Uba
r[i] - Uref[i])'*R*(Ubar[i] - Uref[i])
        end

        # solve optimization problem for update (ilc_update)
        ΔU = ilc_update(Xsim, Ubar, Xref, Uref, A, B, Q, R, Qf)

        # TODO: update the control
        Ubar = Ubar .+ ΔU

        # 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 re
ference)")
    display(plot!(t_vec[1:end-1], Um', label = ["δ˚ "a"], lc = [:green :blu
e]))

    # 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
```
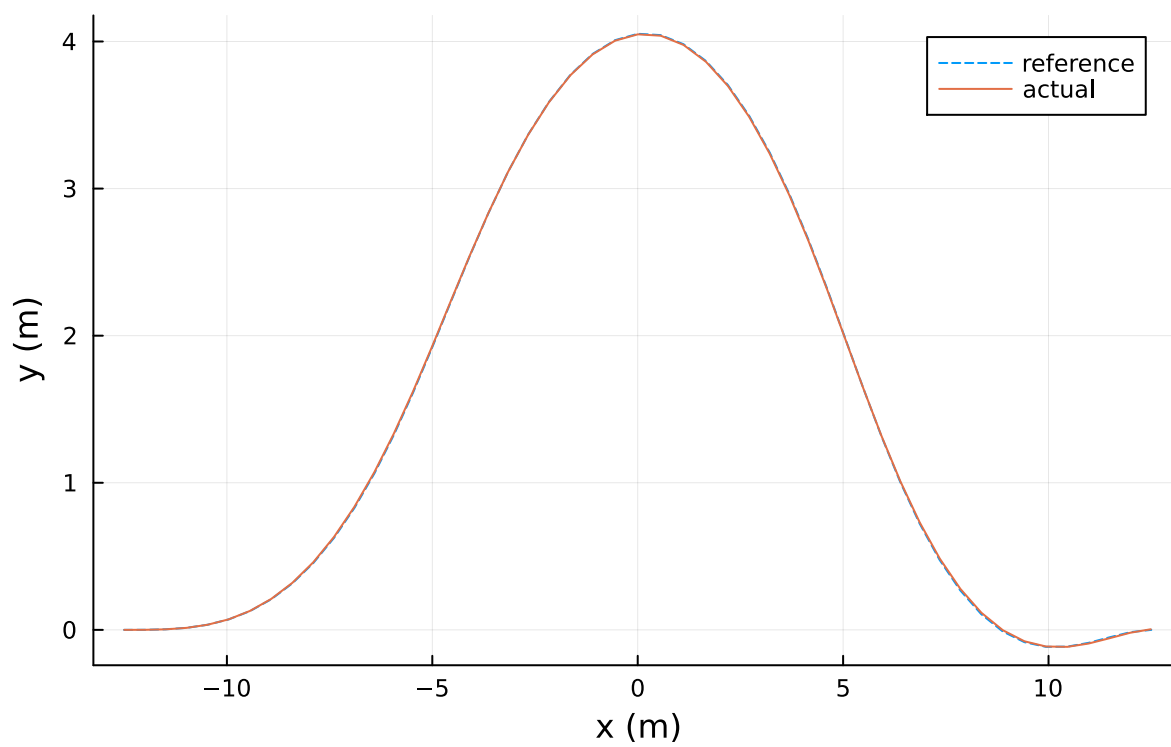
```
iter       objv          |ΔU|
------------------------------
   1    1.409e+03      6.307e+01
   2    1.193e+03      4.498e+01
   3    7.406e+02      9.266e+01
   4    1.082e+02      1.394e+01
   5    9.529e+01      1.959e+00
   6    9.094e+01      1.679e-01
   7    9.050e+01      1.649e-02
   8    9.045e+01      1.578e-03
   9    9.044e+01      1.911e-04
  10    9.044e+01      3.029e-05
```
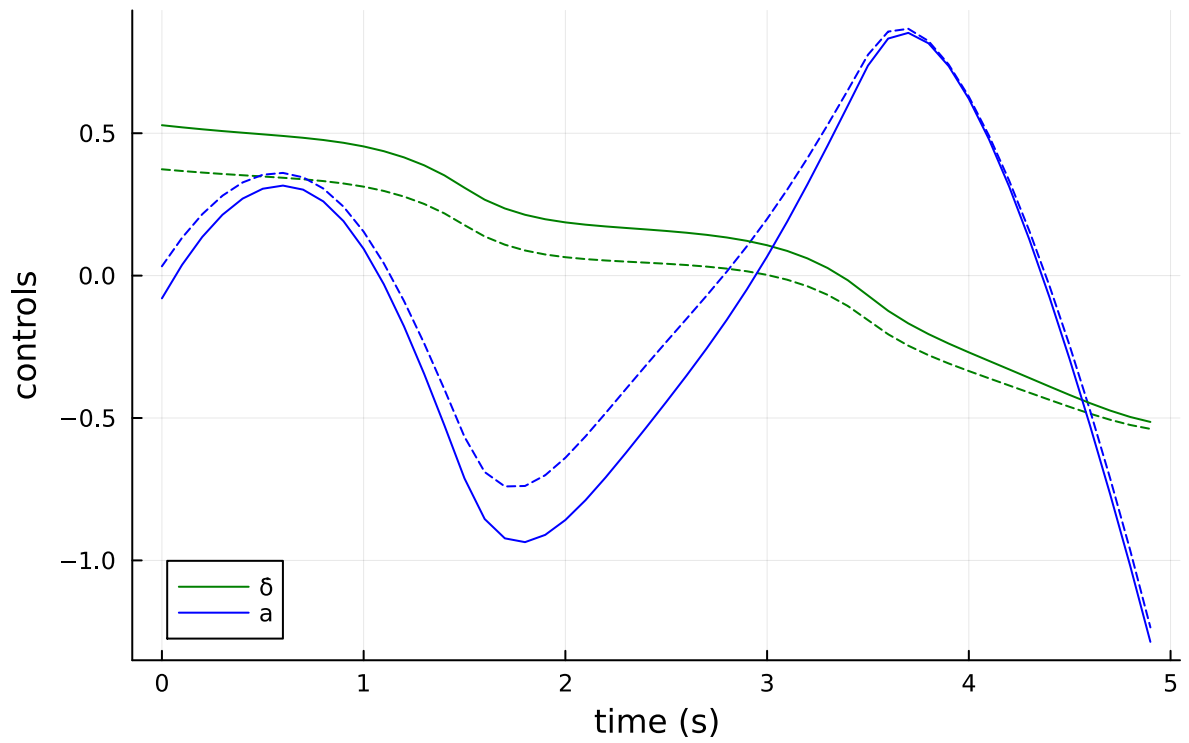
Trajectory

Controls (-- is reference)

```
[ Info: Listening on: 127.0.0.1:8700, thread id: 1
┌ Info: MeshCat server started. You can open the visualizer by visiting the f
ollowing URL in your browser:
└ http://127.0.0.1:8700
```

```
        Test Summary: | Pass  Total
        ILC           |   2      2
```

Out[50]: Test.DefaultTestSet("ILC", Any[], 2, false, false)