In [1]:

import Pkg
Pkg.activate(@__DIR__)
Pkg.instantiate()
using LinearAlgebra, Plots
import ForwardDiff as FD
using MeshCat
using Test
using Plots

Activating environment at `~/villa/Studyroom/Sem_2_Assignments/16745A/Optimal-Control-16-745_HW1_S23/Project.toml`

Q2: Equality Constrained Optimization (20 pts)

In this problem, we are going to use Newton's method to solve some constrained optimization problems. We will start with a smaller problem where we can experiment with Full Newton vs Gauss-Newton, then we will use these methods to solve for the motor torques that make a quadruped balance on one leg.

Part A (10 pts)

Here we are going to solve some equality-constrained optimization problems with Newton's method. We are given a problem

$$\min_{x} \quad f(x)$$

st $c(x) = 0$

Which has the following Lagrangian:

$$\mathcal{L}(x,\lambda) = f(x) + \lambda^T c(x),$$

and the following KKT conditions for optimality:

$$\nabla_{x}\mathcal{L} = \nabla_{x}f(x) + \left[\frac{\partial c}{\partial x}\right]^{T}\lambda = 0$$
$$c(x) = 0$$

Which is just a root-finding problem. To solve this, we are going to solve for a $z = [x^T, \lambda]^T$ that satisfies these KKT conditions.

Newton's Method with a Linesearch

We use Newton's method to solve for when r(z)=0. To do this, we specify $res_fx(z)$ as r(z), and $res_jac_fx(z)$ as $\partial r/\partial z$. To calculate a Newton step, we do the following:

$$\Delta z = -\left[\frac{\partial r}{\partial z}\right]^{-1} r(z_k)$$

We then decide the step length with a linesearch that finds the largest $\alpha \leq 1$ such that the following is true:

$$\phi(z_k + \alpha \Delta z) < \phi(z_k)$$

Where ϕ is a "merit function", or merit_fx(z) in the code. In this assignment you will use a backtracking linesearch where α is initialized as $\alpha=1.0$, and is divided by 2 until the above condition is satisfied.

NOTE: YOU DO NOT NEED TO (AND SHOULD NOT) USE A WHILE LOOP ANYWHERE IN THIS ASSIGNMENT.

In [2]:

```
function linesearch(z::Vector, \Deltaz::Vector, merit_fx::Function;
                      max ls iters = 10)::Float64 # optional argument with a default
    # TODO: return maximum \alpha \le 1 such that merit_fx(z + \alpha * \Delta z) < merit_fx(z)
    # with a backtracking linesearch (\alpha = \alpha/2 after each iteration)
    \alpha = 1
    # NOTE: DO NOT USE A WHILE LOOP
    for i = 1:max ls iters
         # TODO: return \alpha when merit fx(z + \alpha * \Delta z) < merit <math>fx(z)
         if merit_fx(z + \alpha*\Delta z) < merit_fx(z)
             return α
         end
        \alpha = \alpha/2
    end
    error("linesearch failed")
end
\textbf{function} \ \ \textbf{newtons\_method}(\textbf{z0}:: \textbf{Vector}, \ \textbf{res\_fx}:: \textbf{Function}, \ \textbf{res\_jac\_fx}:: \textbf{Function}, \ \textbf{merit\_fx}:: \textbf{Function};
                           tol = 1e-10, max_iters = 50, verbose = false)::Vector{Vector{Float64}}
    # TODO: implement Newton's method given the following inputs:
    # - z0. initial quess
    # - res_fx, residual function
    # - res_jac_fx, Jacobian of residual function wrt z
    # - merit_fx, merit function for use in linesearch
    # optional arguments
    # - tol, tolerance for convergence. Return when norm(residual)<tol
    # - max iter, max # of iterations
    # - verbose, bool telling the function to output information at each iteration
    # return a vector of vectors containing the iterates
    # the last vector in this vector of vectors should be the approx. solution
    # NOTE: DO NOT USE A WHILE LOOP ANYWHERE
    # return the history of guesses as a vector
    Z = [zeros(length(z0)) for i = 1:max_iters]
    Z[1] = z0
    for i = 1:(max_iters - 1)
        # NOTE: everything here is a suggestion, do whatever you want to
        # TODO: evaluate current residual
         r = res_fx(Z[i])
         norm_r = norm(r) # TODO: update this
         if verbose
             print("iter: $i
                                 |r|: $norm_r ")
         end
        # TODO: check convergence with norm of residual < tol</pre>
         # if converged, return Z[1:i]
         if norm_r < tol</pre>
             return Z[1:i]
         # TODO: caculate Newton step (don't forget the negative sign)
        \Delta z = -res_jac_fx(Z[i])\r
         # TODO: linesearch and update z
         \alpha = linesearch(Z[i], \Delta z, merit_fx)
         Z[i+1] = Z[i] + \alpha*\Delta z
         if verbose
             print("\alpha: \alpha \ n")
         end
    error("Newton's method did not converge")
end
```

Out[2]:

newtons_method (generic function with 1 method)

In [3]:

```
@testset "check Newton" begin

f(_x) = [sin(_x[1]), cos(_x[2])]
  df(_x) = FD.jacobian(f, _x)
  merit(_x) = norm(f(_x))

x0 = [-1.742410372590328, 1.4020334125022704]

X = newtons_method(x0, f, df, merit; tol = le-10, max_iters = 50, verbose = true)

# check this took the correct number of iterations
# if your linesearch isn't working, this will fail
# you should see 1 iteration where α = 0.5
  @test length(X) == 6

# check we actually converged
  @test norm(f(X[end])) < le-10</pre>
end
```

Out[31:

Test.DefaultTestSet("check Newton", Any[], 2, false, false)

We will now use Newton's method to solve the following constrained optimization problem. We will write functions for the full Newton Jacobian, as well as the Gauss-Newton Jacobian.

In [4]:

Out[4]:

In [5]:

```
# we will use Newton's method to solve the constrained optimization problem shown above
function cost(x::Vector)
    0 = [1.65539 \ 2.89376; \ 2.89376 \ 6.515211;
    q = [2; -3]
    return 0.5*x'*0*x + q'*x + exp(-1.3*x[1] + 0.3*x[2]^2)
function constraint(x::Vector)
    norm(x) - 0.5
end
# HINT: use this if you want to, but you don't have to
function constraint_jacobian(x::Vector)::Matrix
    # since `constraint` returns a scalar value, ForwardDiff
    # will only allow us to compute a gradient of this function
    # (instead of a Jacobian). This means we have two options for
    # computing the Jacobian: Option 1 is to just reshape the gradient
    # into a row vector
    \# J = reshape(FD.gradient(constraint, x), 1, 2)
    # or we can just make the output of constraint an array,
    constraint_array(_x) = [constraint(_x)]
    J = FD.jacobian(constraint_array, x)
    # assert the jacobian has # rows = # outputs
    # and # columns = # inputs
    @assert size(J) == (length(constraint(x)), length(x))
    return J
end
function kkt_conditions(z::Vector)::Vector
    # TODO: return the KKT conditions
    x = z[1:2]
    \lambda = z[3:3] \# Or z[3]?????
    \lambda = z[3]
    @show z
    @show \
    # TODO: return the stationarity condition for the cost function
    # and the primal feasibility
    L(x,\lambda) = cost(x) + \lambda'*constraint(x)
    kkt conditions = [
        FD.gradient(x_- -> L(x_-, \lambda), x);
        FD.derivative(\lambda_- \rightarrow L(x, \lambda_-), \lambda)
    return kkt conditions
end
function fn_kkt_jac(z::Vector)::Matrix
    # TODO: return full Newton Jacobian of kkt conditions wrt z
    x = z[1:2]
    \lambda = z[3]
    # TODO: return full Newton jacobian with a 1e-3 regularizer
    L(x,\lambda) = cost(x) + \lambda'*constraint(x)
    J = [
        FD.hessian(x_- \rightarrow L(x_-, \lambda), x) constraint_jacobian(x)';
        constraint_jacobian(x) 0
    regularizer = 1e-3*Diagonal([1,1,-1])
    return J .+ regularizer
end
function gn_kkt_jac(z::Vector)::Matrix
    # TODO: return Gauss-Newton Jacobian of kkt conditions wrt z
    x = z[1:2]
    \lambda = z[3]
    # TODO: return Gauss-Newton jacobian with a 1e-3 regularizer
      L(x,\lambda) = cost(x) + \lambda'*constraint(x)
    J = [
        FD.hessian(cost, x) constraint jacobian(x)';
        constraint_jacobian(x) 0
    regularizer = 1e-3*Diagonal([1,1,-1])
    return J .+ regularizer
end
```

```
Out[5]:
```

```
gn_kkt_jac (generic function with 1 method)
```

```
In [6]:
```

```
@testset "Test Jacobians" begin
    # first we check the regularizer
    z = randn(3)
    J_fn = fn_kkt_jac(z)
    J_gn = gn_kkt_jac(z)
    # check what should/shouldn't be the same between
    @test norm(J_fn[1:2,1:2] - J_gn[1:2,1:2]) > 1e-10
    @test abs(J_{fn}[3,3] + 1e-3) < 1e-10
    0 = 0 = 0 0 = 0 0 = 0 0 = 0 0 = 0 0 = 0 0 = 0
    @test norm(J_fn[1:2,3] - J_gn[1:2,3]) < 1e-10
    @test norm(J_fn[3,1:2] - J_gn[3,1:2]) < 1e-10
end
Test Summary: | Pass Total
Test Jacobians |
                    5
Test.DefaultTestSet("Test Jacobians", Any[], 5, false, false)
In [7]:
@testset "Full Newton" begin
    z0 = [-.1, .5, 0] # initial guess
    merit fx(z) = norm(kkt conditions(z)) # simple merit function
    Z = newtons_method(z0, kkt_conditions, fn_kkt_jac, merit_fx; tol = 1e-4, max_iters = 100, verbose = true)
    R = kkt_conditions.(Z)
    # make sure we converged on a solution to the KKT conditions
    @test norm(kkt_conditions(Z[end])) < 1e-4</pre>
    @test length(R) < 6
    # -----plotting stuff-----
    Rp = [[abs(R[i][ii]) + 1e-15 \text{ for } i = 1:length(R)] \text{ for } ii = 1:length(R[1])] \text{ } this gets abs of each term at each } it
    plot(Rp[1],yaxis=:log,ylabel = "|r|",xlabel = "iteration",
         yticks= [1.0*10.0^{(-x)} \text{ for } x = float(15:-1:-2)],
    title = "Convergence of Full Newton on KKT Conditions", label = "|r_1|") plot! (Rp[2], label = "|r_2|")
    display(plot!(Rp[3], label = "|r_3|"))
    contour(-.6:.1:0,0:.1:.6, (x1,x2) \rightarrow cost([x1;x2]), title = "Cost Function",
    ycirc = [.5*sin(\theta) \text{ for } \theta \text{ in } range(0, 2*pi, length = 200)]
    plot!(xcirc,ycirc, lw = 3.0, xlim = (-.6, 0), ylim = (0, .6), label = "constraint")
    z1 \text{ hist} = [z[1] \text{ for } z \text{ in } Z]
    z2_hist = [z[2] for z in Z]
    display(plot!(z1_hist, z2_hist, marker = :d, label = "xk"))
                  -----plotting stuff---
end
4
z = [-0.1, 0.5, 0.0]
\lambda = 0.0
           |r|: 1.7188450769812715 z = [-0.44417180918862653, 0.4221780142709899, 1.088861051106566]
iter: 1
81
\lambda = 1.0888610511065668
z = [-0.1, 0.5, 0.0]
\lambda = 0.0
α: 1.0
z = [-0.44417180918862653, 0.4221780142709899, 1.0888610511065668]
\lambda = 1.0888610511065668
           |r|: 0.8150495962203247 z = [-0.3036022848982124, 0.40634423680908655, 1.091429835837133]
\lambda = 1.091429835837133
z = [-0.44417180918862653, 0.4221780142709899, 1.0888610511065668]
\lambda = 1.0888610511065668
α: 1.0
z = [-0.3036022848982124, 0.40634423680908655, 1.091429835837133]
\lambda = 1.091429835837133
iter: 3 |r|: 0.025448943695826287 z = [-0.2986383705244941, 0.4010243719147633, 1.096225134913626]
7]
     1 000000104010000
```

In [8]:

```
@testset "Gauss-Newton" begin
          z0 = [-.1, .5, 0] # initial guess
          merit_fx(_z) = norm(kkt_conditions(_z)) # simple merit function
          # the only difference in this block vs the previous is `gn_kkt_jac` instead of `fn_kkt_jac`
          Z = newtons_method(z0, kkt_conditions, gn_kkt_jac, merit_fx; tol = 1e-4, max_iters = 100, verbose = true)
          R = kkt conditions.(Z)
          # make sure we converged on a solution to the KKT conditions
          @test norm(kkt_conditions(Z[end])) < 1e-4</pre>
          (extlength(R) < 10)
          # -----plotting stuff-----
          Rp = [[abs(R[i][ii]) + 1e-15 \text{ for } i = 1:length(R)] \text{ for } ii = 1:length(R[1])] \text{ } this gets abs of each term at each it if the set is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at each it is a set of each term at
          title = "Convergence of Full Newton on KKT Conditions", label = "|r 1|")
          plot!(Rp[2],label = "|r_2|")
          display(plot!(Rp[3],label = "|r_3|"))
          contour(-.6:.1:0,0:.1:.6, (x1,x2)-> cost([x1;x2]),title = "Cost Function",
          ycirc = [.5*sin(\theta) \text{ for } \theta \text{ in } range(0, 2*pi, length = 200)]
          plot!(xcirc,ycirc, lw = 3.0, xlim = (-.6, 0), ylim = (0, .6), label = "constraint") z1_hist = [z[1] for z in Z]
          z2hist = [z[2] for z in Z]
          display(plot!(z1_hist, z2_hist, marker = :d, label = "xk"))
                                                                 -----plotting stuff-----
end
4
```

```
z = [-0.1, 0.5, 0.0]
\lambda = 0.0
iter: 1
                   |r|: 1.7188450769812715 z = [-0.44417180918862653, 0.4221780142709899, 1.0888610511065668]
\lambda = 1.0888610511065668
z = [-0.1, 0.5, 0.0]
\lambda = 0.0
α: 1.0
z = [-0.44417180918862653, 0.4221780142709899, 1.0888610511065668]
\lambda = 1.0888610511065668
                   |r|: 0.8150495962203247 z = [-0.2914943321527874, 0.41904874452378005, 1.0678537003108388]
iter: 2
\lambda = 1.0678537003108388
z = [-0.44417180918862653, 0.4221780142709899, 1.0888610511065668]
\lambda = 1.0888610511065668
α: 1.0
\begin{array}{lll} z = \text{[-0.2914943321527874, 0.41904874452378005, 1.0678537003108388]} \\ \lambda = \text{1.0678537003108388} \end{array}
iter: 3
                  |r|: 0.19186516708148574 z = [-0.3027433547361709, 0.39852658733981405, 1.105780350254007]
8]
\lambda = 1.1057803502540078
z = [-0.2914943321527874, 0.41904874452378005, 1.0678537003108388]
\lambda = 1.0678537003108388
α: 1.0
z = [-0.3027433547361709, 0.39852658733981405, 1.1057803502540078]
\lambda = 1.1057803502540078
                    |r|: \ 0.04663490553083029 \qquad z = [-0.2975752324082024, \ 0.4018379584327316, \ 1.0931088386832075] 
iter: 4
\lambda = 1.0931088386832075
z = [-0.3027433547361709, 0.39852658733981405, 1.1057803502540078]
\lambda = 1.1057803502540078
\alpha: 1.0
z = [-0.2975752324082024, 0.4018379584327316, 1.0931088386832075]
\lambda = 1.0931088386832075
iter: 5
                  |r|: 0.01332977842954523 z = [-0.29894380097445084, 0.40079849578706145, 1.096986163578871
1]
\lambda = 1.0969861635788711
z = [-0.2975752324082024, 0.4018379584327316, 1.0931088386832075]
\lambda = 1.0931088386832075
α: 1.0
z = [-0.29894380097445084, 0.40079849578706145, 1.0969861635788711]
\lambda = 1.0969861635788711
                  |r|: 0.0037714013578573355 z = [-0.29854706334262865, 0.40108454732144355, 1.0959101292574]
iter: 6
474]
\lambda = 1.0959101292574474
z = [-0.29894380097445084, 0.40079849578706145, 1.0969861635788711]
\lambda = 1.0969861635788711
α: 1.0
z = [-0.29854706334262865, 0.40108454732144355, 1.0959101292574474]
\lambda = 1.0959101292574474
iter: 7
                  |r|: 0.001071165054782875 z = [-0.2986589895100171, 0.40100266156581094, 1.09621749573717]
11
\lambda = 1.096217495737171
z = [-0.29854706334262865, 0.40108454732144355, 1.0959101292574474]
\lambda = 1.0959101292574474
α: 1.0
z = [-0.2986589895100171, 0.40100266156581094, 1.096217495737171]
\lambda = 1.096217495737171
                    | \, r \, | \, : \, 0.00030392210707413806 \qquad z \, = \, [\, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 1.0961304261917 ] \, | \, -0.2986271714359921, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, \, 0.40102584325727714, \, 0.401025842572714, \, 0.401025842572714, \, 0.4010258425714, \, 0.4010258425714, \, 0.4010258425714, \, 0.4010258425714, \, 0.401025842
iter: 8
06]
\lambda = 1.096130426191706
z = [-0.2986589895100171, 0.40100266156581094, 1.096217495737171]
\lambda = 1.096217495737171
α: 1.0
z = [-0.2986271714359921, 0.40102584325727714, 1.096130426191706]
\lambda = 1.096130426191706
                   |r|: 8.625764141582568e-5 z = [-0.1, 0.5, 0.0]
iter: 9
\lambda = 0.0
z = [-0.44417180918862653, 0.4221780142709899, 1.0888610511065668]
\lambda = 1.0888610511065668
z = [-0.2914943321527874, 0.41904874452378005, 1.0678537003108388]
\lambda = 1.0678537003108388
z = [-0.3027433547361709, 0.39852658733981405, 1.1057803502540078]
\lambda = 1.1057803502540078
z = [-0.2975752324082024, 0.4018379584327316, 1.0931088386832075]
\lambda = 1.0931088386832075
z = [-0.29894380097445084, 0.40079849578706145, 1.0969861635788711]
\lambda = 1.0969861635788711
z = [-0.29854706334262865, 0.40108454732144355, 1.0959101292574474]
\lambda = 1.0959101292574474
z = [-0.2986589895100171, 0.40100266156581094, 1.096217495737171]
\lambda = 1.096217495737171
z = [-0.2986271714359921, 0.40102584325727714, 1.096130426191706]
\lambda = 1.096130426191706
z = [-0.2986271714359921, 0.40102584325727714, 1.096130426191706]
\lambda = 1.096130426191706
Test Summary: | Pass Total
Gauss-Newton |
```

Out[8]:

Test.DefaultTestSet("Gauss-Newton", Any[], 2, false, false)

Part B (10 pts): Balance a quadruped

Now we are going to solve for the control input $u \in \mathbb{R}^{12}$, and state $x \in \mathbb{R}^{30}$, such that the quadruped is balancing up on one leg. First, let's load in a model and display the rough "guess" configuration that we are going for:

```
In [9]:
```

```
include(joinpath(@__DIR__, "quadruped.jl"))
     ----these three are global variables-
model = UnitreeA1()
mvis = initialize_visualizer(model)
const x_guess = initial_state(model)
set\_configuration! (mvis, x\_guess[1:state\_dim(model) \div 2])
render(mvis)
```

The WeblO Jupyter extension was not detected. See the WeblO Jupyter integration documentation (https://juliagizmos.github.io/WebIO.jl/latest/providers/ijulia/) for more information.

```
r Info: MeshCat server started. You can open the visualizer by visiting the following URL in your brows
http://127.0.0.1:8701
```

Out[9]:

Now, we are going to solve for the state and control that get us a statically stable stance on just one leg. We are going to do this by solving the following optimization problem:

$$\min_{x,u} \quad \frac{1}{2} (x - x_{guess})^T (x - x_{guess}) + \frac{1}{2} 10^{-3} u^T u$$

st $f(x, u) = 0$

Where our primal variables are $x \in \mathbb{R}^{30}$ and $u \in \mathbb{R}^{12}$, that we can stack up in a new variable $y = [x^T, u^T]^T \in \mathbb{R}^{42}$. We have a constraint $f(x, u) = \dot{x} = 0$, which will ensure the resulting configuration is stable. This constraint is enforced with a dual variable $\lambda \in \mathbb{R}^{30}$. We are now ready to use Newton's method to solve this equality constrained optimization problem, where we will solve for a variable $z = [y^T, \lambda^T]^T \in \mathbb{R}^{72}$.

In this next section, you should fill out quadruped kkt(z) with the KKT conditions for this optimization problem, given the constraint is that dynamics (model, x, u) = zeros (30). When forming the Jacobian of the KKT conditions, use the Gauss-Newton approximation for the hessian of the Lagrangian (see example above if you're having trouble with this).

localhost:8891/notebooks/Sem 2 Assignments/16745A/Optimal-Control-16-745 HW1 S23/Q2.ipynb

```
In [10]:
# initial guess
const x_guess = initial_state(model)
# indexing stuff
const idx_x = 1:30
const idx_u = 31:42
const idx_c = 43:72
# I like stacking up all the primal variables in y, where y = [x;u]
# Newton's method will solve for z = [x;u;\lambda], or z = [y;\lambda]
function quadruped_cost(y::Vector)
    # cost function
@assert length(y) == 42
    x = y[idx x]
    u = y[idx_u]
    # TODO: return cost
    return 0.5*(x-x_guess)'*(x-x_guess) + 0.5*1e-3*u'*u
function quadruped_constraint(y::Vector)::Vector
    # constraint function
    @assert length(y) == 42
    x = y[idx_x]
    u = y[idx_u]
    # TODO: return constraint
    return dynamics(model, x, u)
end
function quadruped_kkt(z::Vector)::Vector
    @assert length(z) == 72
    x = z[idx_x]
    u = z[idx_u]
    \lambda = z[idx_c]
    y = [x;u]
    L(y, \lambda) = quadruped_cost(y) + \lambda'*quadruped_constraint(y)
    kkt conditions = [
        FD.gradient(y_ -> L(y_{\lambda}, \lambda), y);
        FD.gradient(\lambda_ -> L(y,\lambda_),\lambda)
    # TODO: return the KKT conditions
    return kkt_conditions
function quadruped_kkt_jac(z::Vector)::Matrix
    @assert length(z) == 72
    x = z[idx_x]
    u = z[idx_u]
    \lambda = z[idx c]
    y = [x;u]
    # TODO: return Gauss-Newton Jacobian with a regularizer (try 1e-3,1e-4,1e-5,1e-6)
        FD.hessian(quadruped cost, y) FD.jacobian(quadruped constraint, y)';
        FD.jacobian(quadruped_constraint, y) zeros(length(\lambda), length(\lambda))
    regularizer = 1e-3*cat(I(length(y)), -I(length(\lambda)), dims=(1,2))
    @show size(regularizer)
    return J .+ regularizer
end
# let
        quadruped_cost([x_guess;zeros(12)])
# #
# #
        quadruped kkt(zeros(72))
      quadruped kkt jac(zeros(72))
```

WARNING: redefinition of constant x_guess . This may fail, cause incorrect answers, or produce other errors.

Out[10]:

quadruped kkt jac (generic function with 1 method)

In [11]:

```
function quadruped_merit(z)
    # merit function for the quadruped problem
    @assert length(z) == 72
    r = quadruped_kkt(z)
    return norm(r[1:42]) + 1e4*norm(r[43:end])
end
@testset "quadruped standing" begin
    z0 = [x_guess; zeros(12); zeros(30)]
    Z = newtons_method(z0, quadruped_kkt, quadruped_kkt_jac, quadruped_merit; tol = 1e-6, verbose = true, max_iters = set_configuration!(mvis, Z[end][1:state_dim(model)÷2])
    R = norm.(quadruped_kkt.(Z))
    display(plot(1:length(R), R, yaxis=:log,xlabel = "iteration", ylabel = "|r|"))
    @test R[end] < 1e-6
    @test length(Z) < 25
    x,u = Z[end][idx_x], Z[end][idx_u]
    @test norm(dynamics(model, x, u)) < 1e-6
end
```

```
iter: 1
        |r|: 217.37236872332227  size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
iter: 2
           |r|: 124.92133581597675 size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
          |r|: 76.87596686964667
iter: 3
                                   size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 0.5
iter: 4
           |r|: 34.7502021848973
                                  size(J) = (72, 72)
size(regularizer) = (72, 72)
\alpha: 0.25
iter: 5
           |r|: 27.13978367169712
                                   size(J) = (72, 72)
size(regularizer) = (72, 72)
\alpha: 0.5
          |r|: 23.876187729699637 size(J) = (72, 72)
iter: 6
size(regularizer) = (72, 72)
α: 1.0
iter: 7
           |r|: 9.928511516366587 size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
iter: 8
          |r|: 0.8635831086124133
                                    size(J) = (72, 72)
size(regularizer) = (72, 72)
\alpha: 1.0
iter: 9
           |r|: 0.8252015646633398 size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
iter: 10
            |r|: 1.5494640418601664
                                     size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
iter: 11
            |r|: 0.01079482454404196 size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
            |r|: 0.00035696648511781296 size(J) = (72, 72)
iter: 12
size(regularizer) = (72, 72)
α: 1.0
iter: 13
           |r|: 0.0006131222696283716  size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
iter: 14
            |r|: 8.01275653868689e-5 size(J) = (72, 72)
size(regularizer) = (72, 72)
\alpha: 1.0
           |r|: 1.729119398018798e-5 size(J) = (72, 72)
iter: 15
size(regularizer) = (72, 72)
α: 1.0
iter: 16
            |r|: 4.096285441662522e-6 size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
iter: 17
            |r|: 1.0301881217122464e-6 size(J) = (72, 72)
size(regularizer) = (72, 72)
α: 1.0
           |r|: 2.655991080263677e-7
iter: 18
Test Summary:
                   I Pass Total
quadruped standing |
                       3
```

Out[11]:

Test.DefaultTestSet("quadruped standing", Any[], 3, false, false)

In [12]:

```
let
    # let's visualize the balancing position we found
    z\theta = [x_guess; zeros(12); zeros(30)]
    Z = newTons_method(z0, quadruped_kkt, quadruped_kkt_jac, quadruped_merit; tol = 1e-6, verbose = false, max_iters =
    # visualizer
    mvis = initialize_visualizer(model)
    set_configuration!(mvis, Z[end][1:state_dim(model)÷2])
    render(mvis)
end
4
size(J) = (72, 72)
size(regularizer) = (72, 72)
r Info: MeshCat server started. You can open the visualizer by visiting the following URL in your brows
er:
L http://127.0.0.1:8702
```

Out[12]: