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1 import numpy as np
2
3 def dare_backpropagation(Qs, Rs, As, Bs):
4     # Discrete algebraic Riccati equation
5     P_T = Qs[-1]
6     Ps = [P_T]
7     K_T = np.linalg.solve(Rs[-1] + Bs[-1].T @ P_T @ Bs[-1],
8                             Bs[-1].T @ P_T @ As[-1])
9     Ks = [K_T]
10    for Q, R, A, B in reversed(list(zip(Qs[:-1], Rs, As, Bs))):
11        P_Tminus1 = A.T @ P_T @ A - A.T @ P_T @ B @ K_T + Q
12        P_T = P_Tminus1
13        Ps.append(P_T)
14        K_T = np.linalg.solve(R + B.T @ P_T @ B, B.T @ P_T @ A)
15        Ks.append(K_T)
16
17    return list(reversed(Ps)), list(reversed(Ks))
18
19 class RandomController:
20     def __init__(self, m, minu, maxu):
21         self.m = m
22         self.minu = minu
23         self.maxu = maxu
24     def control(self, state, state_goal):
25         return np.random.rand(self.m) * (self.maxu - self.minu) + self.minu
26
27 class iLQRController:
28     """
29     Constructs an instantiate of the PIDController for navigating a
30     3-DOF wheeled robot on a 2D plane
31     """
32
33     def __init__(self, Q, R, f, Jf_x, Jf_u, dt, N=10, T=10,
34                 init_controller=None):
35         self.Q = Q
36         self.R = R
37         self.f = f
38         self.Jf_x = Jf_x
39         self.Jf_u = Jf_u
40         self.dt = dt
41         self.N = N
42         self.T = T
43         self.init_controller = RandomController(self.R.shape[0],
44                                                 -1, 1)
45
46     def calc_control_command(self, x, x_goal, theta, theta_goal):
47         """
48         Returns the control command for the linear and angular velocities as
49         well as the distance to goal
50
51         Parameters
52         -----
53         x : The current position in 2D
54         x_goal : The target position in 2D
55         theta : The current heading angle of robot with respect to x axis
56         theta_goal: The target angle of robot with respect to x axis
57
58         Returns
59         -----
60         rho : The distance between the robot and the goal position
61         v : Command linear velocity
62         w : Command angular velocity
63         """
64         state_goal = np.hstack((x_goal, theta_goal))

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65     state = np.hstack((x, theta))
66     return self.control(state, state_goal)
67
68 def control(self, state, state_goal):
69     # make goal the origin
70     T = self.T
71     controls = []
72     states = [state]
73     for t in range(T):
74         x_t = states[-1]
75         u_t = self.init_controller.control(x_t, state_goal)
76         states.append(self.f(x_t, u_t, self.dt))
77         controls.append(u_t)
78     for i in range(self.N): # Refine the trajectory for N iterations
79         As = []
80         Bs = []
81         Qs = []
82         Rs = []
83         n = 3
84         m = 2
85         for t in range(T): # unroll trajectory for T time steps
86             # Linearize the dynamics around states, controls
87             x_lin_t = states[t]
88             u_lin_t = controls[t]
89             # x_ref_t could be time dependent but here we have a fixed
90             # state goal
91             x_ref_t = state_goal
92
93             # Get the jacobian around linearization point
94             A_t = self.Jf_x(x_lin_t, u_lin_t, self.dt)
95             # Construct A matrix for homogeneous state space
96             A_t_hom = np.zeros((n+1, n+1))
97             A_t_hom[:-1, :-1] = A_t
98             A_t_hom[-1, -1] = 1
99             A_t_hom[:-1, -1] = self.f(x_lin_t, u_lin_t, self.dt) - x_lin_t
100            A_t_hom[-1, :-1] = 0
101            As.append(A_t_hom)
102
103            # Construct B matrix for homogeneous state space
104            B_t = self.Jf_u(x_lin_t, u_lin_t, self.dt)
105            B_t_hom = np.zeros((n+1, m))
106            B_t_hom[:-1, :] = B_t
107            B_t_hom[-1, :-1] = 0
108            Bs.append(B_t_hom)
109
110            # Construct Q matrix for homogeneous state space
111            Q_t = self.Q
112            Q_t_hom = np.eye(n+1)
113            Q_t_hom[:-1, :-1] = Q_t
114            Q_t_hom[-1, -1] = (x_lin_t - x_ref_t) @ (x_lin_t - x_ref_t)
115            Q_t_hom[:-1, -1] = Q_t @ (x_lin_t - x_ref_t)
116            Q_t_hom[-1, :-1] = Q_t_hom[:-1, -1]
117            Qs.append(Q_t_hom)
118
119            # Construct R matrix for homogeneous state space
120            R_t = self.R
121            Rs.append(R_t)
122
123     x_T = states[T]
124     Q_T = self.Q
125     Q_T_hom = np.eye(n+1)
126     Q_T_hom[:-1, :-1] = Q_T
127     Q_T_hom[-1, -1] = (x_T - state_goal) @ (x_T - state_goal)
128     Q_T_hom[:-1, -1] = Q_T @ (x_T - state_goal)
129     Q_T_hom[-1, :-1] = Q_T_hom[:-1, -1]

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130         Qs.append(Q_T_hom)
131
132         # Solve for discrete algebraic riccati equation
133         Ps, Ks = dare_backpropagation(Qs, Rs, As, Bs)
134
135         # Perturb the trajectory with new trajectory
136         new_states = [state]
137         new_controls = []
138         for t in range(T):
139             x_lin_t = states[t]
140             u_lin_t = controls[t]
141             x_t = new_states[-1]
142             u_t = u_lin_t - Ks[t] @ np.hstack([(x_t - x_lin_t), 1])
143             x_tp1 = self.f(x_t, u_t, self.dt)
144             new_states.append(x_tp1)
145             new_controls.append(u_t)
146         controls = new_controls
147         states = new_states
148     return controls[0]
149
150

```