

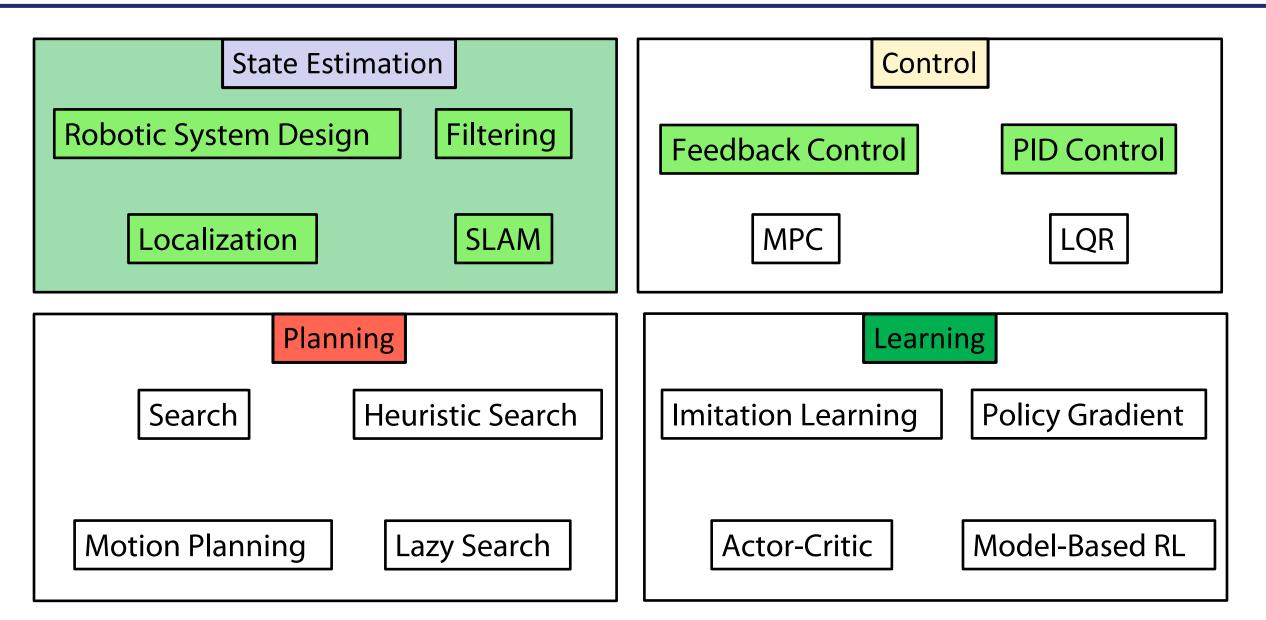
Autonomous Robotics

Winter 2025

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Class Outline





Reading discussions due Wed Feb 12
 Seeded Paper Discussion 2 Monday Feb 17 – emails sent

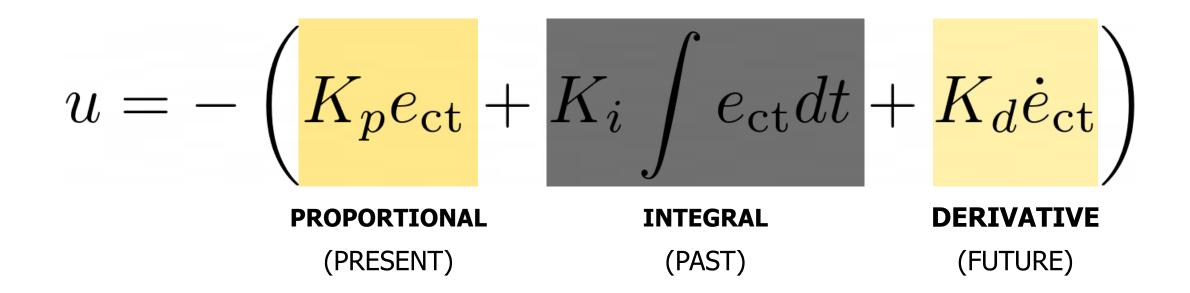
- Post questions, discuss any issues you are having on Ed.
- Students with **no** access to 002, e-mail us with your student ID.
 Students that have not been added to the class, email <u>abhgupta@cs.washington.edu</u> with the subject-line "Waitlisted for CSE478"



Different Control Laws

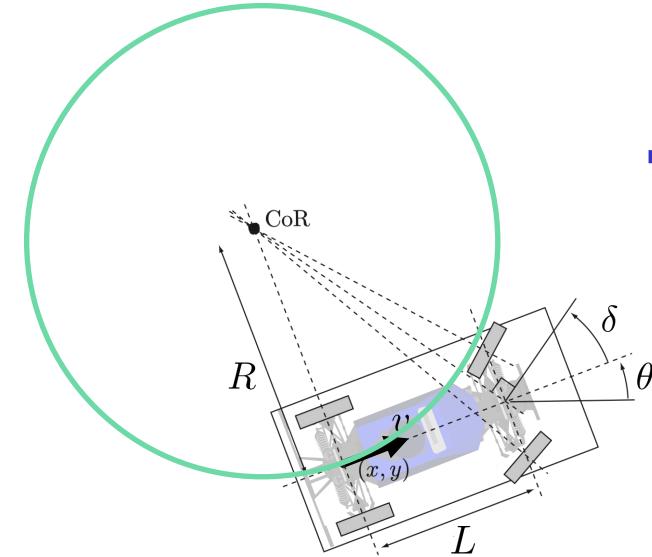
- Proportional-integral-derivative (PID) control
- Pure-pursuit control
- Model-predictive control (MPC)
- Linear-quadratic regulator (LQR)
- And many many more!

PID Intuition



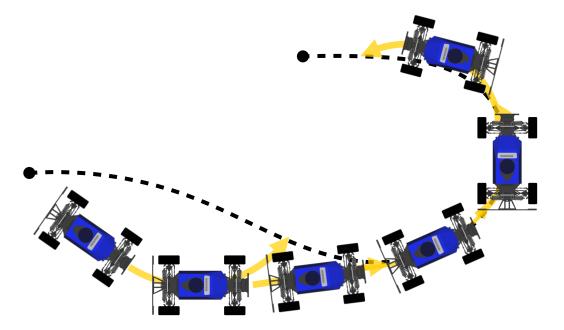
- Proportional: minimize the current error!
- Integral: if I'm accumulating error, try harder!
- Derivative: if I'm going to overshoot, slow down!

Pure Pursuit Controller



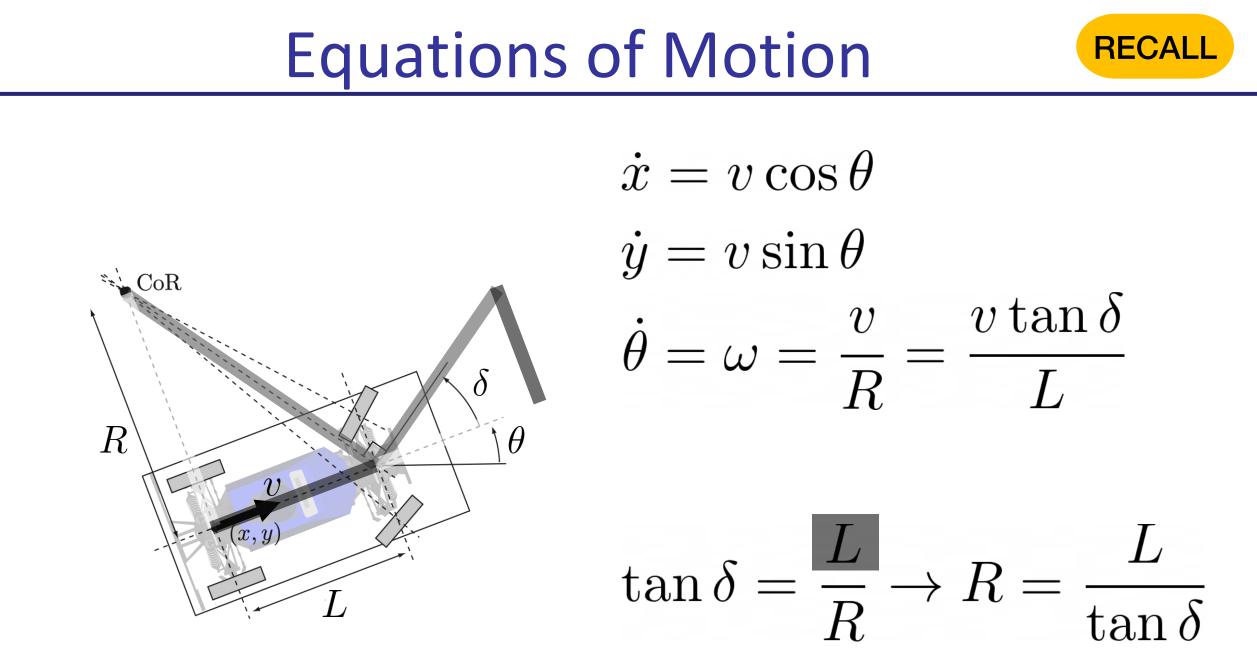
 Assume the car is moving with fixed steering angle

Pure pursuit: Keep chasing looakahead

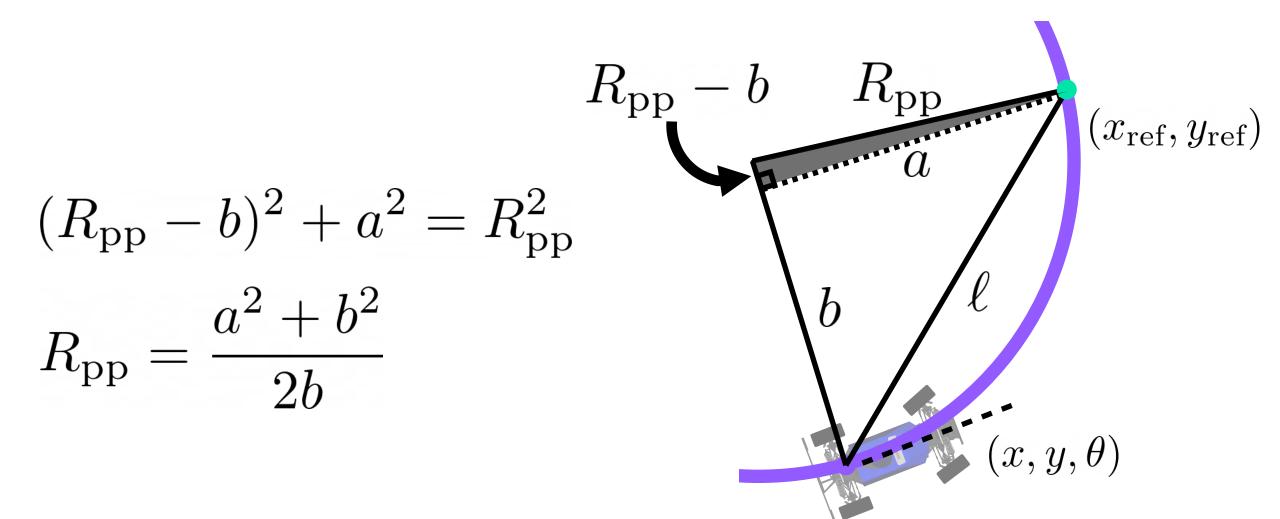


1. Find a lookahead and compute arc

- 2. Move along the arc
- 3. Go to step 1



Computing the Arc Radius



Computing the Arc Radius

$$R_{\rm pp} = \frac{a^2 + b^2}{2b}$$

$$\begin{bmatrix} a \\ b \end{bmatrix} = R(-\theta) \left(\begin{bmatrix} x_{\rm ref} \\ y_{\rm ref} \end{bmatrix} - \begin{bmatrix} x \\ y \end{bmatrix} \right)$$

$$R_{\rm pp}$$

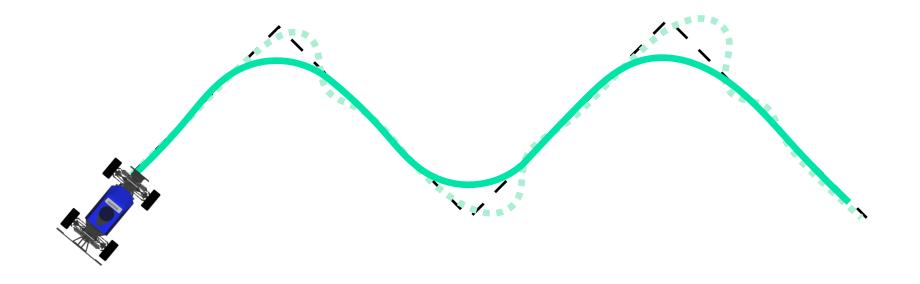
$$R_{\rm pp}$$

$$(x_{\rm ref}, y_{\rm ref})$$

$$b \qquad \ell$$

$$(x, y, \theta)$$

Question: How do I choose L?



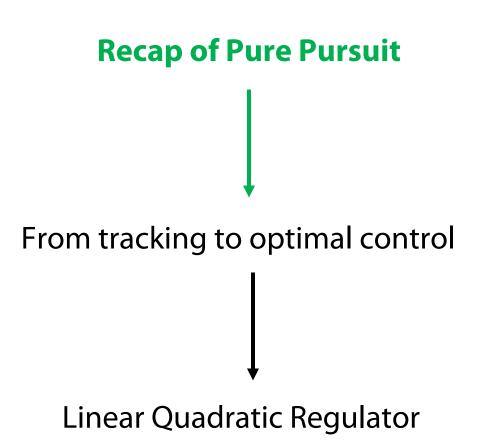
Controller Design Decisions

- 1. Get a reference path/trajectory to track
- 2. Pick a reference state from the reference path/trajectory
- 3. Compute error to reference state
- 4. Compute control law to minimize error

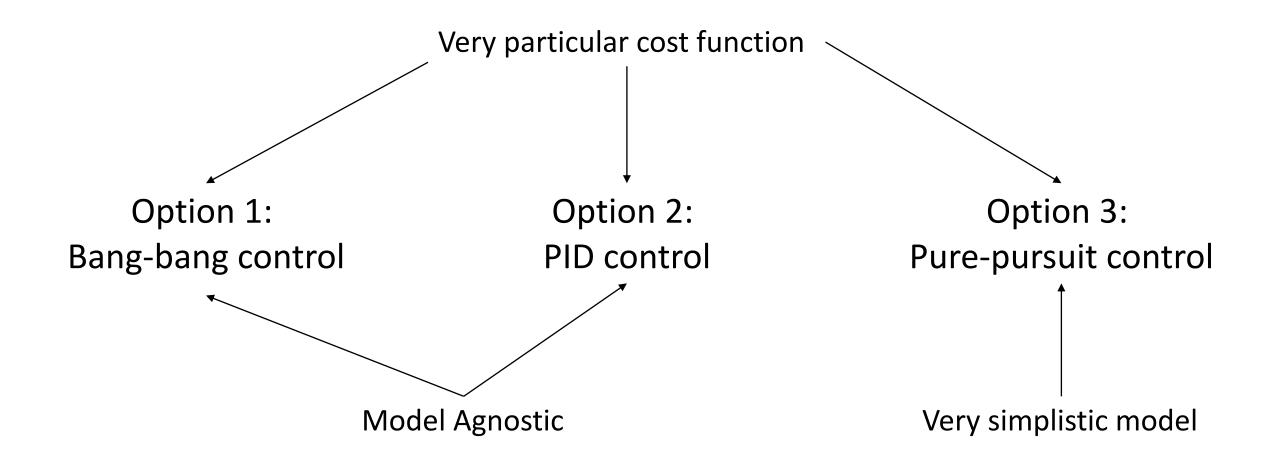
Option 1: Bang-bang control Option 2: PID control Option 3: Pure-pursuit control

Are we done?

Lecture Outline



Controller Design Decisions

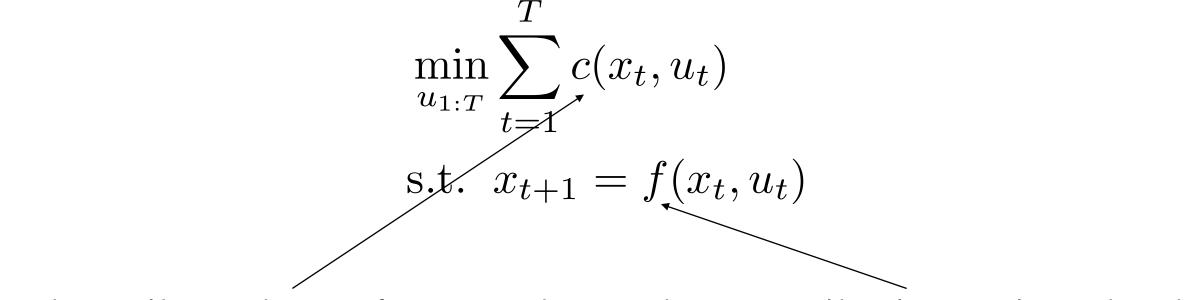


Control as an Optimization Problem

- For a sequence of H control actions
 - 1. Use model to predict consequence of actions (i.e., H future states)
 - 2. Evaluate the cost function
- Compute optimal sequence of H control actions (minimizes cost)

Generalized Problem: Optimal Control

Minimize sum of costs, subject to dynamics and other constraints



Can be costs like smoothness, preferences, speed

Can be constraints like velocity/acceleration bounds

Linear Quadratic Regulator

- Linear system (model)
- Quadratic cost function to minimize

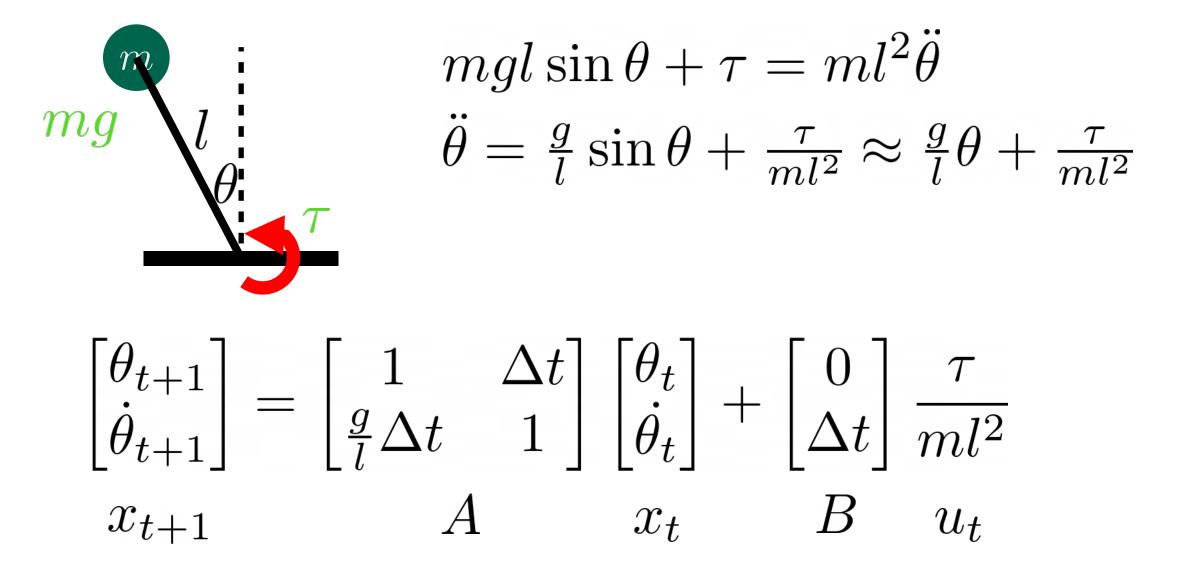
 $x_{t+1} = Ax_t + Bu_t$ $\sum_t x_t^\top Q x_t + u_t^\top R u_t$

Linear System

- Linear system (model)
- Quadratic cost function to minimize

$$\begin{aligned} x_{t+1} &= Ax_t + Bu_t\\ \sum_t x_t^\top Q x_t + u_t^\top R u_t \end{aligned}$$

Example: Inverted Pendulum (Linear System)



Quadratic Cost Function

- Linear system (model)
- Quadratic cost function to minimize

$$x_t^{ op}Qx_t$$
 (1 x N)(N x N)(N x 1)

STATE COST

 $x_{t+1} = Ax_t + Bu_t$ $\sum_t x_t^\top Q x_t + u_t^\top R u_t$

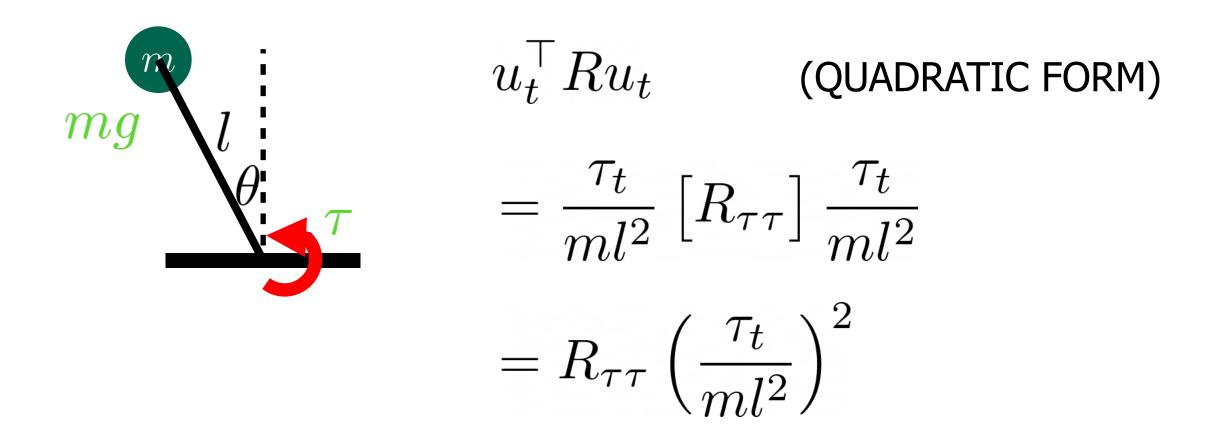
 $u_t^\top R u_t$ $(1 \times M)(M \times M)(M \times 1)$ **CONTROL COST**

Example: Inverted Pendulum (State Cost)

 $x_t^+ Q x_t$ (QUADRATIC FORM) $= \begin{bmatrix} \theta_t \\ \dot{\theta}_t \end{bmatrix}^{\top} \begin{bmatrix} Q_{\theta\theta} & Q_{\theta\dot{\theta}} \\ Q_{\dot{\theta}\theta} & Q_{\dot{\theta}\dot{\theta}} \end{bmatrix} \begin{bmatrix} \theta_t \\ \dot{\theta}_t \end{bmatrix}$ $= Q_{\theta\theta}\theta_t^2 + 2Q_{\theta\dot{\theta}}\theta_t\dot{\theta}_t + Q_{\dot{\theta}\dot{\theta}}\dot{\theta}_t^2$

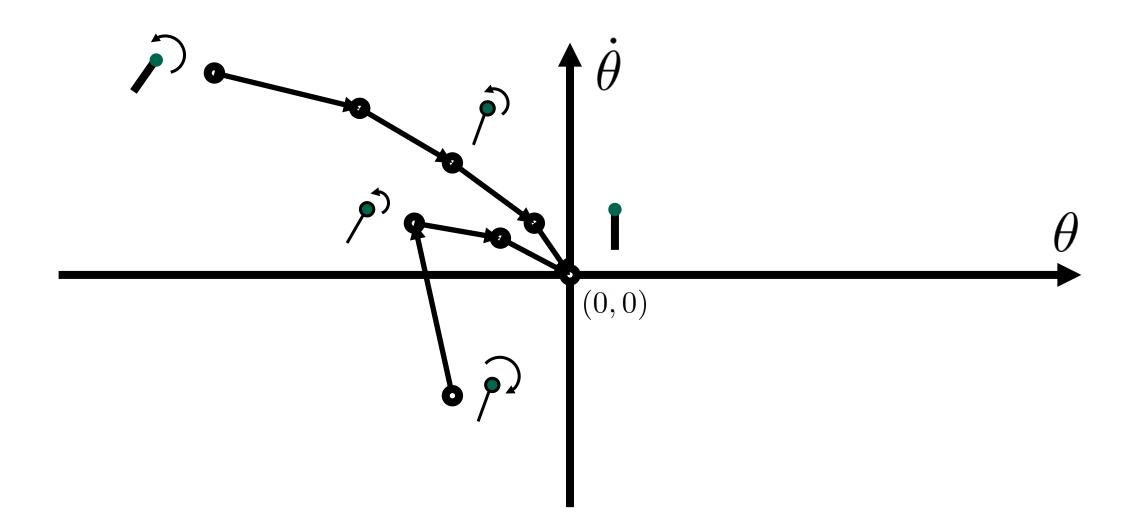
 $Q\succ 0\leftrightarrow z^\top Qz>0,\;\forall z\neq 0$

Example: Inverted Pendulum (Control Cost)



 $R \succ 0 \leftrightarrow z^{\top} R z > 0, \ \forall z \neq 0$

Example: Inverted Pendulum

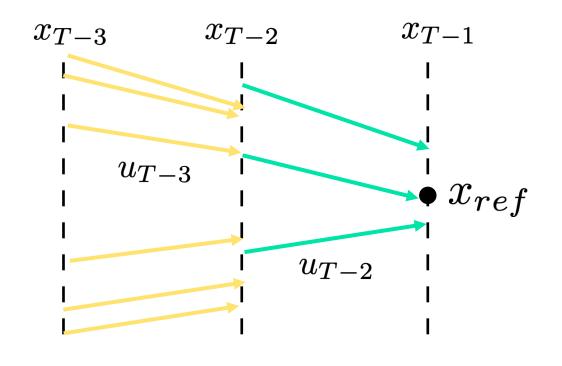


How do we solve for controls?

Dynamic programming to the rescue!

T-3

Start from timestep T-1 and solve backwards



T-2

T-1

Bellman Equation for Dynamic Programming

- Linear system (model)
- Quadratic cost function to minimize

$$x_{t+1} = Ax_t + Bu_t$$
$$\sum_t x_t^\top Qx_t + u_t^\top Ru_t$$

$$J^*(x_t) = \min_{u_t} x_t^{\top} Q x_t + u_t^{\top} R u_t + J^*(x_{t+1})$$

MINIMUM COST, STARTING FROM \mathcal{X}_t IMMEDIATE COST

$\begin{array}{l} \textbf{MINIMUM FUTURE} \\ \textbf{COST, STARTING} \\ \textbf{FROM} \ \mathcal{X}_{t+1} \end{array}$

Start from the back: Time-to-go = 0

$$J_0(x) = \min_u x^\top Q x + u^\top R u$$

(whiteboard)

Start from the back: Time-to-go = 0

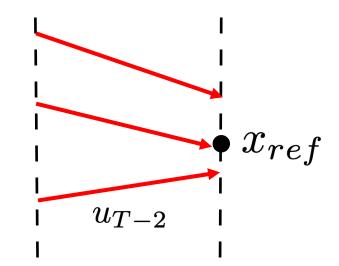
Take one step towards the start: Time-to-go = 1

$$J_0(x) = \min_u x^\top Q x + u^\top R u = x^\top Q x = x^\top P_0 x$$

$$J_1(x) = \min_u x^\top Q x + u^\top R u + J_0(A x + B u)$$

 x_{T-2} x

 x_{T-1}



Solve for control at timestep T-1, accounting for impact on the future, through dynamics

Take one step towards the start: Time-to-go = 1

$$J_1(x) = \min_{u} x^\top Q x + u^\top R u + J_0(Ax + Bu)$$
(Move to whiteboard)

Value Iteration (Horizon = 1)

$$J_{1}(x) = \min_{u} \left[x^{\top}Qx + u^{\top}Ru + (Ax + Bu)^{\top}P_{0}(Ax + Bu) \right]$$
$$\nabla_{u}[\cdot] = 2Ru + 2B^{\top}P_{0}(Ax + Bu) = 0$$
$$u = -(R + B^{\top}P_{0}B)^{-1}B^{\top}P_{0}Ax$$

 $J_1(x) = x^{\top} P_1 x$ $P_1 = Q + K_1^{\top} R K_1 + (A + B K_1)^{\top} P_0 (A + B K_1)$ $K_1 = -(R + B^{\top} P_0 B)^{-1} B^{\top} P_0 A$

Turns into a recursion at time-to-go = i

$$K_{i} = -(R + B^{\top}P_{i-1}B)^{-1}B^{\top}P_{i-1}A$$
$$P_{i} = Q + K_{i}^{\top}RK_{i} + (A + BK_{i})^{\top}P_{i-1}(A + BK_{i})$$

$$u = K_i x, \ J_i(x) = x^\top P_i x$$

RUNTIME: $O(H(n^3 + m^3))$

Optimal controller is linear in x

Optimal cost is quadratic in x

Algorithm OptimalValueControl(A, B, Q, R, time-to-go):

if time-to-go == 0: return 0, Q

else:

 $\begin{aligned} \mathsf{P}_{i-1} &= \mathsf{OptimalValueControl}(\mathsf{A}, \mathsf{B}, \mathsf{Q}, \mathsf{R}, \mathsf{time-to-go-1}) \\ K_i &= -(R + B^\top P_{i-1}B)^{-1}B^\top P_{i-1}A \\ P_i &= Q + K_i^\top RK_i + (A + BK_i)^\top P_{i-1}(A + BK_i) \\ \mathsf{return} \ \mathsf{K}_i, \mathsf{P}_i \end{aligned}$

Optimal controller is linear in x

Optimal cost is quadratic in x

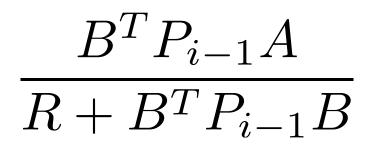
Unpacking LQR intuitively

$$K_{i} = -(R + B^{\top}P_{i-1}B)^{-1}B^{\top}P_{i-1}A$$
$$P_{i} = Q + K_{i}^{\top}RK_{i} + (A + BK_{i})^{\top}P_{i-1}(A + BK_{i})$$
$$u = K_{i}x, \ J_{i}(x) = x^{\top}P_{i}x$$

Unpacking LQR intuitively

$$K_{i} = -(R + B^{\top} P_{i-1} B)^{-1} B^{\top} P_{i-1} A$$

Recall Kalman Filtering



Set A, B = I

$$\frac{P_{i-1}}{R+P_{i-1}}$$

$$\mathbf{x}^{\mathsf{T}} \begin{bmatrix} P_i = Q + K_i^{\top} R K_i + (A + B K_i)^{\top} P_{i-1} (A + B K_i) \end{bmatrix}_{\mathbf{X}}$$

Current state cost
Current action cost
Optimal cost in the future based on dynamics

Linear Quadratic Regulator

- For linear systems with quadratic costs, we can write down very efficient algorithms that return the optimal sequence of actions!
 - Special case where dynamic programming can be applied to continuous states and actions (typically only discrete states and actions)
- Many LQR extensions: non-linear systems, linear time-varying systems, trajectory following for non-linear systems, arbitrary costs, etc.

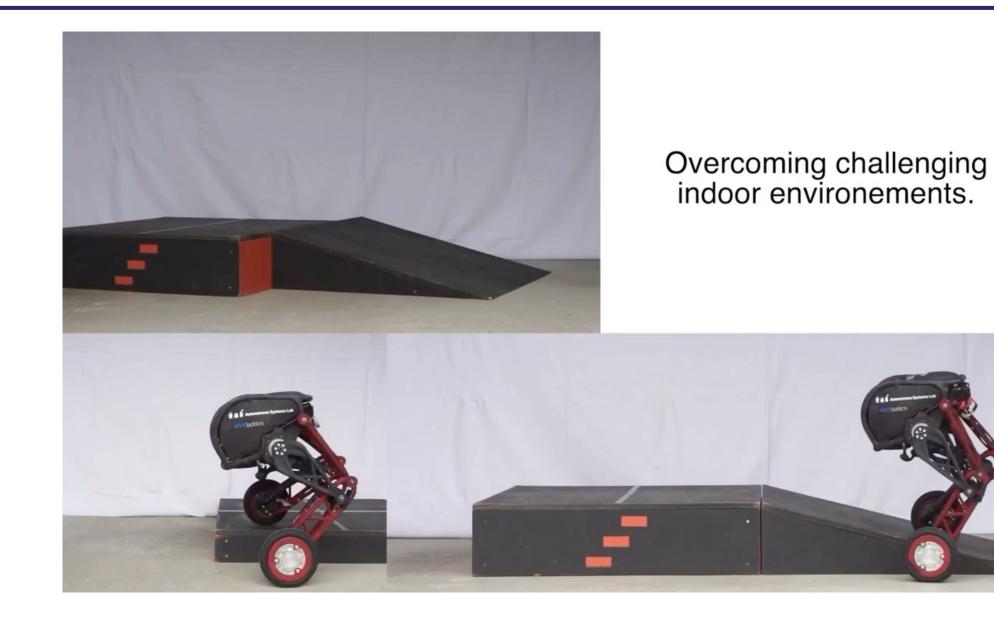
LQR in Action: Stanford Helicopter



ABBEEL ET AL., 2006

HTTPS://YOUTU.BE/0JL04JJJOCC

LQR in Action



Klemm et al 2020

Class Outline

