

# Time-Optimal Trajectory Generation for Dynamic Vehicles: A Bilevel Optimization Approach

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## INTRODUCTION

- Time-optimal trajectory generation for dynamic vehicles is hard because of nonlinear objective and complex constraints.
- We reframe the NLP as a bilevel optimization.
- The lower-level optimization is a nonlinear convex problem, the upper-level optimization is a small scale nonlinear problem.
- Gradients are computed through first-order sensitivity analysis.
- Our method is any-time feasible.
- Numerical experiments show our method performs more robustly than general NLP solvers (SNOPT, IPOPT).

## Methodology

- Time-optimal Trajectory Generation

$$\begin{aligned} & \text{minimize } T \\ & \text{subject to } q(t) \in X_{\text{free}}, \forall t \in [0, T] \\ & \quad q(0) = q_s \\ & \quad q(T) \in X_{\text{goal}} \\ & \quad h(q, \dot{q}, \ddot{q}, u) = 0 \quad \text{Dynamics} \\ & \quad f(q, \dot{q}, \ddot{q}, u) \leq 0 \quad \text{Bounded velocity/acceleration} \end{aligned}$$

- Bilevel<sup>[2]</sup> Formulation

$$\begin{aligned} & \text{minimize } T \\ & \text{subject to } c(s) \in X_{\text{free}}, \forall s \in [0, 1] \\ & \quad c(0) = q_s \\ & \quad c(1) \in X_{\text{goal}} \\ & \quad T \in \text{TOPP}(c, h(\cdot), f(\cdot)) \quad \text{Time-optimal} \\ & \quad \text{Path Parameterization (TOPP)} \end{aligned}$$

- Bilevel Optimization is solved using Quasi-Newton method.
- Gradient is computed by sensitivity analysis of parametric NLPs<sup>[1]</sup>:  $\nabla_c J^* = \nabla_c J + \lambda^T \nabla_c f(\cdot) + v^T \nabla_c h(\cdot)$
- TOPP: find a time parameterization  $s$  along a given geometric path  $c$  to achieve minimum traversal time:

$$T = \int_0^1 1 dt = \int_{s(0)}^{s(T)} \frac{1}{\dot{s}} ds = \int_0^1 \frac{1}{\dot{s}} ds$$

$$\dot{q}(t) = p'(s)\dot{s}(t), \quad \ddot{q}(t) = p'(s)\ddot{s}(t) + p''(s)\dot{s}^2(t)$$

- Constraints on dynamics, velocity ( $\dot{q}(t)$ ) and acceleration ( $\ddot{q}(t)$ ) can be imposed in terms of  $a = \ddot{s}$  and  $b = \dot{s}^2$ .

## Efficient TOPP solver

- A primal-dual interior point method w/ a customized KKT solver
- We use a nonlinear objective: SOCP formulation<sup>[3]</sup> is inefficient as the size of the problem might be doubled by introducing slacks<sup>[4]</sup>.
- Eliminating variables: to reduce the number of variables, we replace  $a_i$  with a linear combination of  $b_i$ :

$$a_i = (b_{i+1} - b_i) / 2\Delta s_i$$

- Customized KKT solver that exploits the sparsity pattern of the reduced KKT system:

$$\begin{bmatrix} S & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = rhs,$$

where  $S = H + \tilde{G}^T W^{-1} W^{-T} \tilde{G}$ ,  $\tilde{G}$  includes the gradients of both linear and nonlinear inequality constraints,  $W$  is a diagonal scaling matrix,  $A$  is the linear equality matrix.

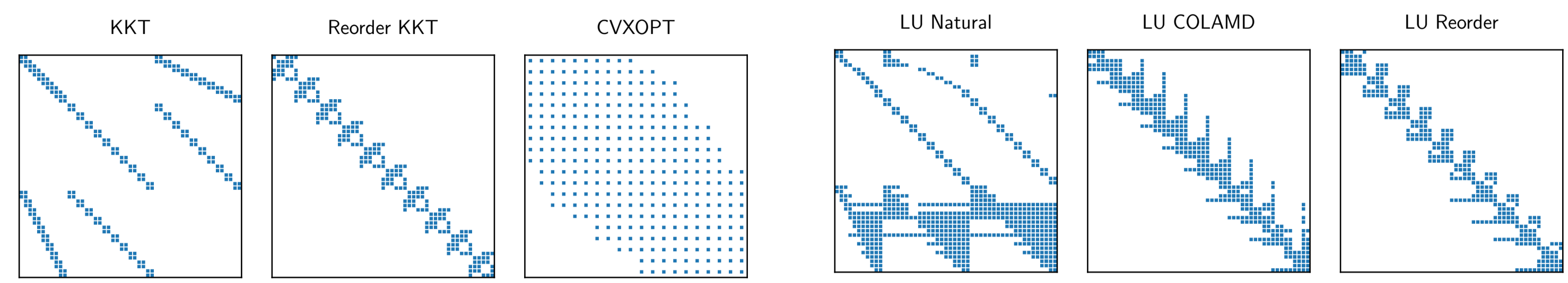


Figure 1. Sparsity pattern of KKT systems. Left to right: the original reduced KKT system, manually reordered reduced KKT matrix with a bandwidth of 6, the  $L$  and  $L^T$  matrix after LDL factorization used in CVXOPT.

Figure 2. Sparsity after LU factorization. Natural (without reduce fill-in permutation) gives 668 nonzeros, COLMAD gives 457 nonzeros, our reordering gives 383 nonzeros.

Solver	$N = 25$	$N = 50$	$N = 100$	$N = 200$
CVXOPT	0.119	0.749	1.30	48.940
Natural + LU	0.011	0.028	0.093	0.414
COLMAD + LU	0.009	0.018	0.035	0.072
Reorder + LU	0.010	0.017	0.032	0.069

Table 1. Comparison of running time for solving the reduced KKT system once (in seconds) on different solvers. Experiment uses 9 convex polygons, each one is discretized into  $N$  segments

## Experiments

- Friction circle model<sup>[4]</sup>:

$$\begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} u_x \\ u_y \end{bmatrix} = \begin{bmatrix} \ddot{x} \\ \ddot{y} \end{bmatrix}$$

$$\sqrt{u_x^2 + u_y^2} \leq \mu g, u_x \leq \mu_s \mu g$$

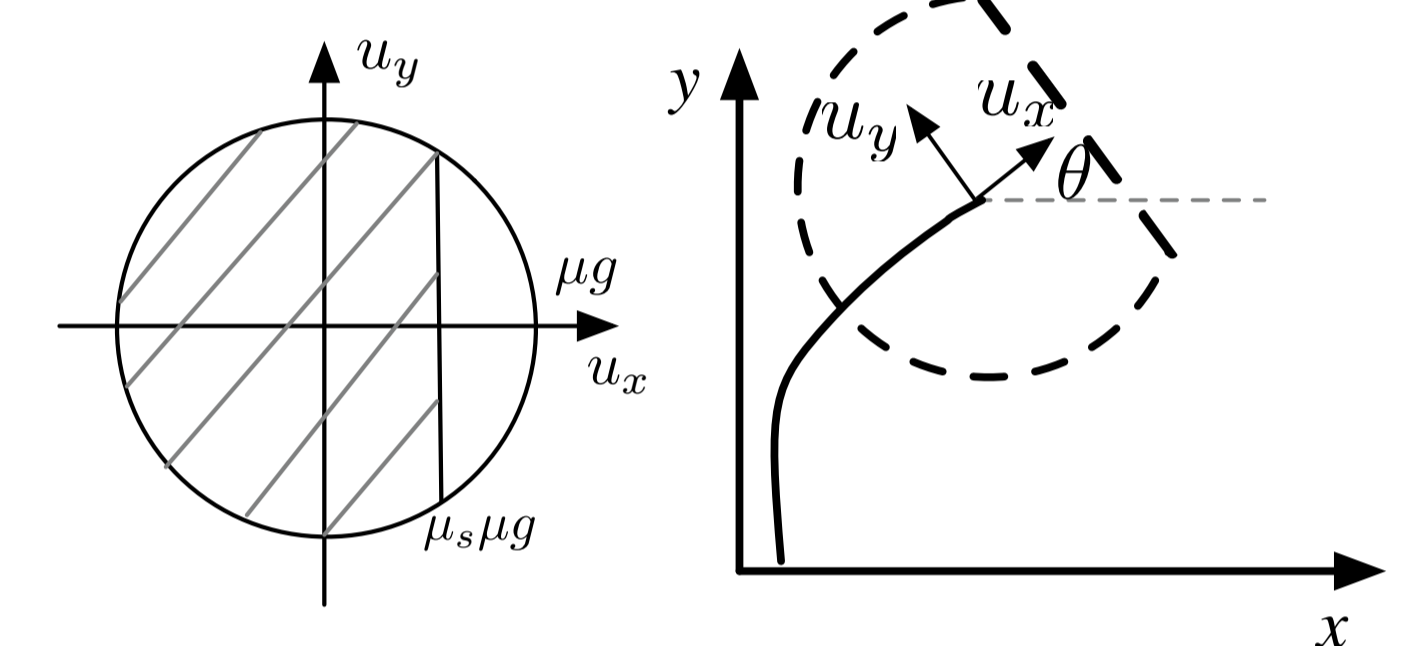


Figure 3. Friction circle model

- Outdoor racing track: Circuit Ricardo Tormo

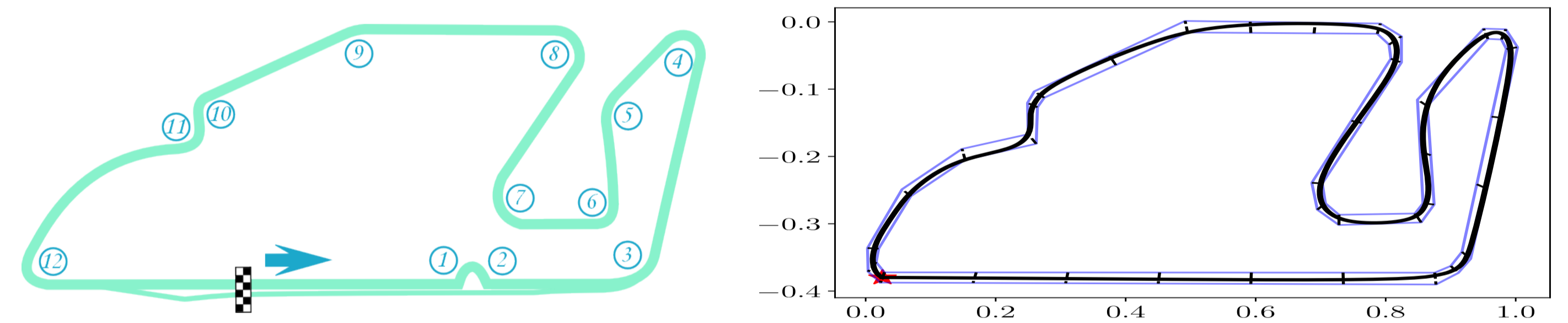


Figure 4. Time-optimal path for Circuit Ricardo Tormo

- Indoor racing track: Tamiya Asia Cup Finals 2011

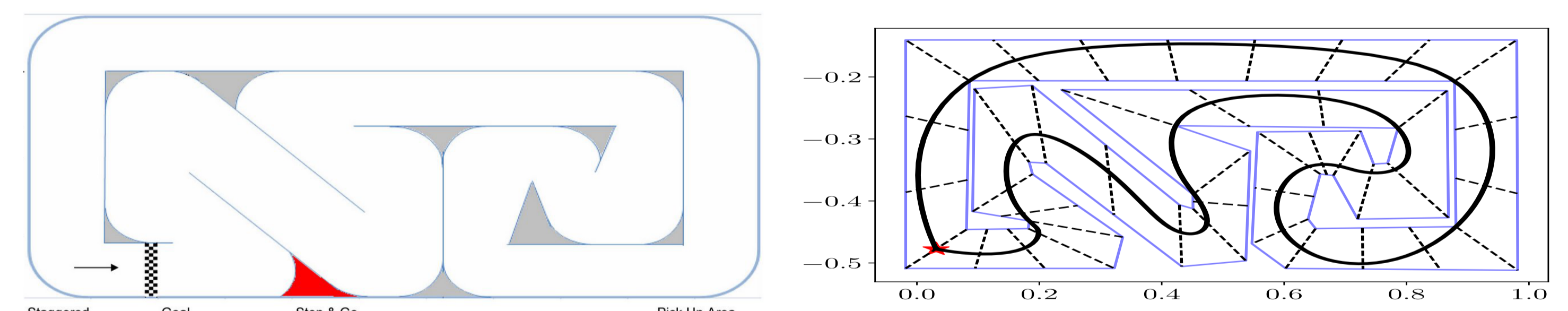


Figure 5. Time-optimal path for Tamiya Asia Cup Finals 2011

- Convergence and constraint violation w.r.t. computation time

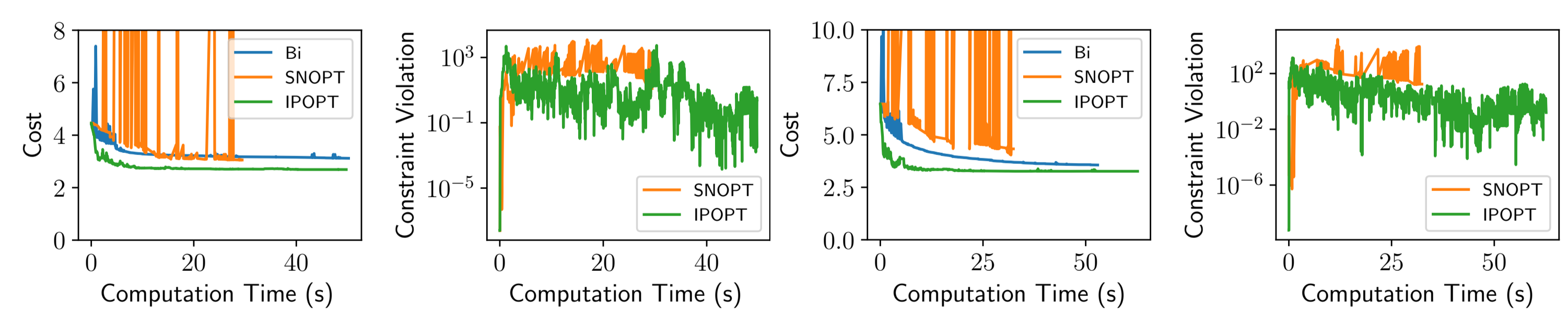


Figure 6. Left: outdoor track, right: indoor track

## CONCLUSION

- Our solver is any-time and highly robust than general nonlinear solvers like SNOPT and IPOPT.
- An efficient TOPP solver based on a customized nonlinear convex solver is presented.

## REFERENCES

- [1] A. V. Fiacco, *Introduction to sensitivity and stability analysis in nonlinear programming*. Elsevier, 1983.
- [2] A. Sinha, P. Malo, and K. Deb, "A review on bilevel optimization: from classical to evolutionary approaches and applications," *IEEE Transactions on Evolutionary Computation*, vol. 22, no. 2, pp. 276–295, 2018.
- [3] D. Verschuer, B. Demeulenaere, J. Swevers, J.D. Schutter, and M. Diehl, "Time-optimal path tracking for robots: A convex optimization approach," *IEEE Transactions on Automatic Control*, vol. 54, no. 10, pp.2318–2327, Oct 2009.
- [4] T. Lipp and S. Boyd, "Minimum-time speed optimisation over a fixed path," *International Journal of Control*, vol. 87, no. 6, pp. 1297–1311, 2014.