



Motion Planning

METR 4202: Advanced Control & Robotics

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Lecture # 11

October 11, 2013

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RoboticsCourseWare Contributor

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Schedule

Week	Date	Lecture (F: 9-10:30, 42-212)
1	26-Jul	Introduction
2	2-Aug	Representing Position & Orientation & State (Frames, Transformation Matrices & Affine Transformations)
3	9-Aug	Robot Kinematics
4	16-Aug	Robot Dynamics & Control
5	23-Aug	Robot Trajectories & Motion
6	30-Aug	Sensors & Measurement
7	6-Sep	Perception / Computer Vision
8	13-Sep	Localization and Navigation
9	20-Sep	State-Space Modelling
10	27-Sep	State-Space Control
	4-Oct	<i>Study break</i>
11	11-Oct	Motion Planning
12	18-Oct	Vision-based control (+ Prof. P. Corke or Prof. M. Srinivasan)
13	25-Oct	Applications in Industry (+ Prof. S. LaValle) & Course Review



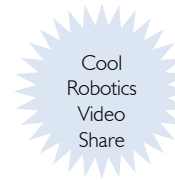
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Announcements: We're Working On It!

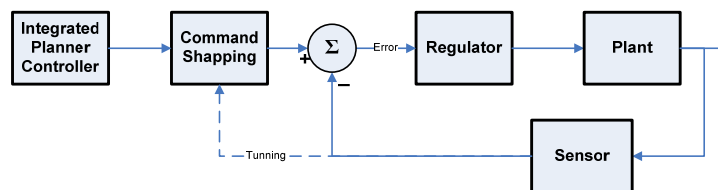


- **Lab 3:**
 - Working on it!
 - Due: October 24 (!!), “Free Extension” to October 31.
- **Take Home “Quiz”:**
 - Working on it!
 - Designing it so that you can do it in less than 24 hours if you know the question
 - Via Platypus: Scanning of Handwritten solutions okay
- Cool Robotics Share Site
→ <http://metr4202.tumblr.com/>

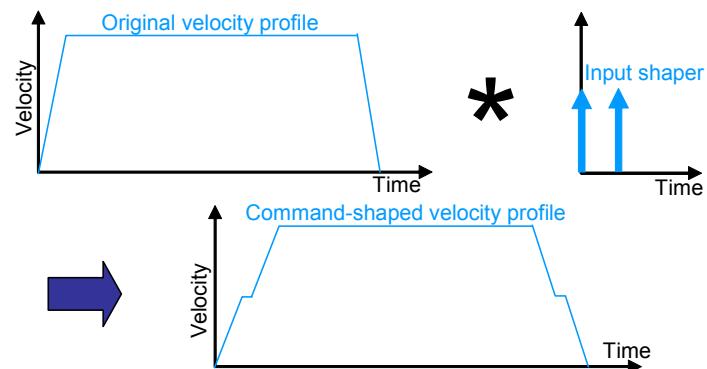


From Last Week: Command Shaping

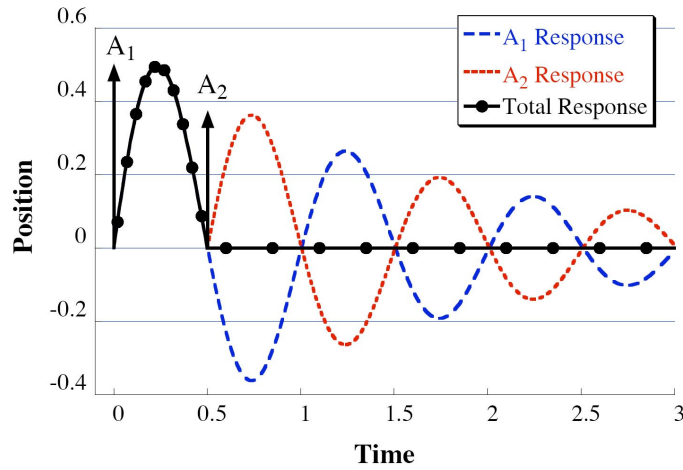
Robust Control: Command Shaping for Vibration Reduction



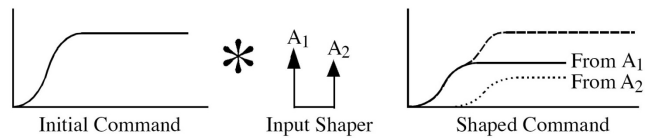
Command Shaping



Command Shaping



Command Shaping



- Zero Vibration (ZV)

$$\begin{bmatrix} A_i \\ t_i \end{bmatrix} = \begin{bmatrix} \frac{1}{1+K} & \frac{K}{1+K} \\ 0 & \frac{T_d}{2} \end{bmatrix} \quad K = e^{\left(\frac{-\zeta\pi}{\sqrt{1-\zeta^2}} \right)}$$

- Zero Vibration and Derivative (ZVD)

$$\begin{bmatrix} A_i \\ t_i \end{bmatrix} = \begin{bmatrix} \frac{1}{(1+K)^2} & \frac{2K}{(1+K)^2} & \frac{K^2}{(1+K)^2} \\ 0 & \frac{T_d}{2} & T_d \end{bmatrix}$$

Command Shaping:
Zero Vibration and Derivative

$$K = e^{\left(\frac{-\zeta\pi}{\sqrt{1-\zeta^2}}\right)} \quad i = 1,2$$

$$\begin{bmatrix} A_i \\ t_i \end{bmatrix} = \begin{bmatrix} \frac{1}{(1+K)^2} & \frac{2K}{(1+K)^2} & \frac{K^2}{(1+K)^2} \\ 0 & \frac{T_d}{2} & T_d \end{bmatrix}$$

Example: For Gryphon:

$$\begin{bmatrix} \omega \\ \zeta \end{bmatrix} = \begin{bmatrix} \omega_{\rho 0} \\ \zeta_{\rho 0} \end{bmatrix} \left(1 - \frac{\rho - \rho_0}{\rho_1 - \rho_0}\right) + \begin{bmatrix} \omega_{\rho 1} \\ \zeta_{\rho 1} \end{bmatrix} \left(\frac{\rho - \rho_0}{\rho_1 - \rho_0}\right)$$

		At $\rho_f=1.5$ [m]	At $\rho_f=3.0$ [m]
Axis 1	ω	2.32	1.81
	ζ	0	0
Axis 2 & 3	ω	3.3	3.0
	ζ	0	0

Example II: Estimation

Along multiple dimensions



State Space

- We collect our set of uncertain variables into a vector ...

$$\mathbf{x} = [x_1, x_2, \dots, x_N]^T$$

- The set of values that \mathbf{x} might take on is termed the *state space*
- There is a *single* true value for \mathbf{x} , but it is unknown

State Space Dynamics

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u}$$

$$\mathbf{y} = \mathbf{C}\mathbf{x} + \mathbf{D}\mathbf{u}$$

$$H(s) = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B}$$

Measured versus True

- Measurement errors are inevitable

- So, add Noise to State...

– State Dynamics becomes:

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{u} + \mathbf{w}$$

$$\mathbf{y} = \mathbf{C}\mathbf{x} + \mathbf{D}\mathbf{u} + \mathbf{v}$$

- Can represent this as a “Normal” Distribution

$$\mathcal{N}(x; \mu, \sigma) = \frac{1}{(\sqrt{2\pi})\sigma} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right)$$

Recovering The Truth

- Numerous methods
- Termed “Estimation” because we are trying to estimate the truth from the signal
- A strategy discovered by Gauss
- Least Squares in Matrix Representation

$$\begin{bmatrix} p_0 \\ p_1 \end{bmatrix} = \begin{bmatrix} n & \sum_1^n t_i \\ \sum_1^n t_i & \sum_1^n t_i^2 \end{bmatrix}^{-1} \begin{bmatrix} \sum_1^n z_i \\ \sum_1^n t_i z_i \end{bmatrix}$$



Recovering the Truth: Terminology

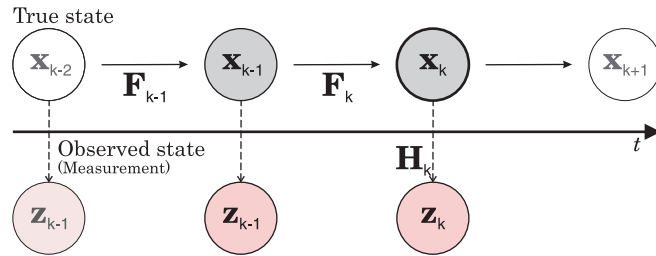
$$\dot{\mathbf{x}} = \mathbf{F}\mathbf{x} + \mathbf{G}\mathbf{u} + \mathbf{w}$$

$$\mathbf{z} = \mathbf{H}\mathbf{x} + \mathbf{v}$$

- \mathbf{x} : the state vector
- $\mathbf{x}_{A|B}$: the state of \mathbf{x} at time A based on data taken up to time B
- $\hat{\mathbf{x}}$: estimate of the true state vector
- \mathbf{F} : system dynamics matrix in continuous time (equivalent to \mathbf{A} in Eq. 1)
- \mathbf{G} : system control matrix relating deterministic input, \mathbf{u} , to the state (equivalent to \mathbf{B} in Eq. 1)
- \mathbf{H} : measurement matrix in continuous time (equivalent to \mathbf{C} in Eq. 2)
- \mathbf{F}_i : system model in **discrete** time at $t = t_i$
- \mathbf{H}_i : measurement model in **discrete** time at $t = t_i$
- \mathbf{P}_i : estimate covariance in **discrete** time at $t = t_i$
- \mathbf{w} : process uncertainty (noise) vector (of type $\mathcal{N}(0, s)$)
- \mathbf{Q} : process noise matrix, $\mathbf{Q} = E[\mathbf{w}\mathbf{w}^T]$
- \mathbf{Q}_i : \mathbf{Q} in discrete time at $t = t_i$
- \mathbf{v} : measurement noise vectors (of type $\mathcal{N}(0, \sigma)$)
- \mathbf{R}_i : the measurement variance matrix, $\mathbf{R} = E[\mathbf{v}\mathbf{v}^T]$, in discrete time at $t = t_i$



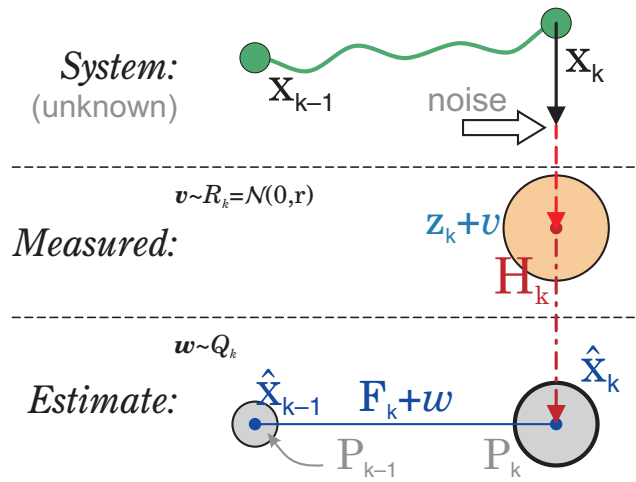
General Problem...



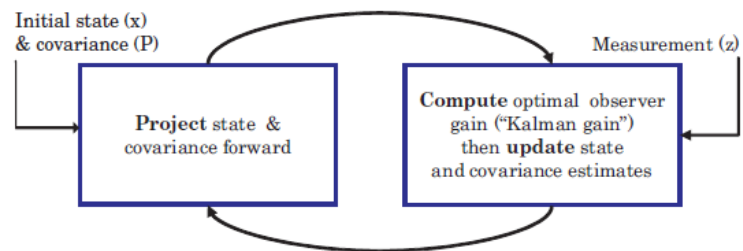
Duals and Dual Terminology

	Estimation		Control
Model:	$\dot{\mathbf{x}} = \mathbf{F}\mathbf{x}$ (discrete: $\mathbf{x} = \mathbf{F}_k\mathbf{x}$)	\leftrightarrow	$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x}$, $\mathbf{A} = \mathbf{F}^1$
Regulates:	\mathbf{P} (covariance)	\leftrightarrow	\mathbf{M} (performance matrix)
Minimized function:	\mathbf{Q} (or $\mathbf{G}\mathbf{Q}\mathbf{G}^1$)	\leftrightarrow	\mathbf{V}
Optimal Gain:	\mathbf{K}	\leftrightarrow	\mathbf{G}
Completeness law:	Observability	\leftrightarrow	Controllability

Estimation Process in Pictures



Kalman Filter Process



KF Process in Equations

$$\begin{aligned}
 \text{Prediction: } \hat{\mathbf{x}}_{k|k-1} &= \mathbf{F}_{k-1} \hat{\mathbf{x}}_{k-1|k-1}, && \text{(state prediction)} \\
 \mathbf{P}_{k|k-1} &= \mathbf{Q}_{k-1} + \mathbf{F}_{k-1} \mathbf{P}_{k-1|k-1} \mathbf{F}_{k-1}^T, && \text{(covariance prediction)} \\
 \text{Kalman Gain: } \mathbf{K}_k &= \mathbf{P}_{k|k-1} \mathbf{H}^T [\mathbf{H} \mathbf{P}_{k|k-1} \mathbf{H}^T + \mathbf{R}_k]^{-1}, \\
 \text{Update: } \mathbf{P}_{k|k} &= [\mathbf{I} - \mathbf{K}_k \mathbf{H}] \mathbf{P}_{k|k-1}, && \text{(covariance update)} \\
 \hat{\mathbf{x}}_{k|k} &= \hat{\mathbf{x}}_{k|k-1} + \mathbf{K}_k (\mathbf{z}_k - \mathbf{H} \hat{\mathbf{x}}_{k|k-1}) && \text{(state update)}
 \end{aligned}$$



KF Considerations

$$\begin{aligned}
 \underbrace{\hat{\mathbf{x}}_{k|k-1}}_{n \times 1} &= \underbrace{\mathbf{F}_{k-1}}_{n \times n} \hat{\mathbf{x}}_{k-1|k-1} + \underbrace{\mathbf{G}_{k-1}}_{n \times j} \underbrace{\mathbf{u}_{k-1}}_{j \times 1} \\
 \underbrace{\mathbf{P}_{k|k-1}}_{n \times n} &= \underbrace{\mathbf{Q}_{k-1}}_{n \times n} + \mathbf{F}_{k-1} \mathbf{P}_{k-1|k-1} \mathbf{F}_{k-1}^T \\
 \underbrace{\mathbf{K}_k}_{n \times m} &= \underbrace{\mathbf{P}_{k|k-1} \mathbf{H}^T}_{n \times m} \underbrace{[\mathbf{H} \mathbf{P}_{k|k-1} \mathbf{H}^T + \mathbf{R}_k]^{-1}}_{m \times m} \\
 \mathbf{P}_{k|k} &= [\mathbf{I} - \mathbf{K}_k \mathbf{H}] \mathbf{P}_{k|k-1} \\
 \hat{\mathbf{x}}_{k|k} &= \hat{\mathbf{x}}_{k|k-1} + \mathbf{K}_k \left(\underbrace{\mathbf{z}_k}_{m \times 1} - \underbrace{\mathbf{H}}_{m \times n} \hat{\mathbf{x}}_{k|k-1} - \mathbf{H} \mathbf{G}_k \mathbf{u}_{k-1} \right)
 \end{aligned}$$



Ex: Kinematic KF: Tracking

- Consider a System with Constant Acceleration

$$\begin{aligned}\ddot{y} &= -g \\ \dot{y} &= gt + p_1 \\ y &= p_0 + p_1 t + \frac{gt^2}{2}\end{aligned}$$

$$\begin{bmatrix} \dot{y} \\ \ddot{y} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} y \\ \dot{y} \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 0 \\ g \end{bmatrix}$$

$$\mathbf{F} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & \ddots & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \mathbf{F}_k = \begin{bmatrix} 0 & t_s & \frac{t_s^2}{2} \\ 0 & 0 & t_s \\ 0 & 0 & 0 \end{bmatrix}$$

$$\hat{\mathbf{x}}_k = \mathbf{F}_{k-1} \hat{\mathbf{x}}_{k-1} + \mathbf{K}_k (\mathbf{z}_k - \mathbf{H} \mathbf{F}_{k-1} \hat{\mathbf{x}}_{k-1})$$



In Summary

- KF:
 - The true state (x) is separate from the measured (z)
 - Lets you **combine** prior controls knowledge with measurements to filter signals and find the truth
 - It **regulates** the covariance (P)
 - As P is the scatter between z and x
 - So, if $P \rightarrow 0$, then $z \rightarrow x$ (measurements \rightarrow truth)
- EKF:
 - Takes a Taylor series approximation to get a local “F” (and “G” and “H”)

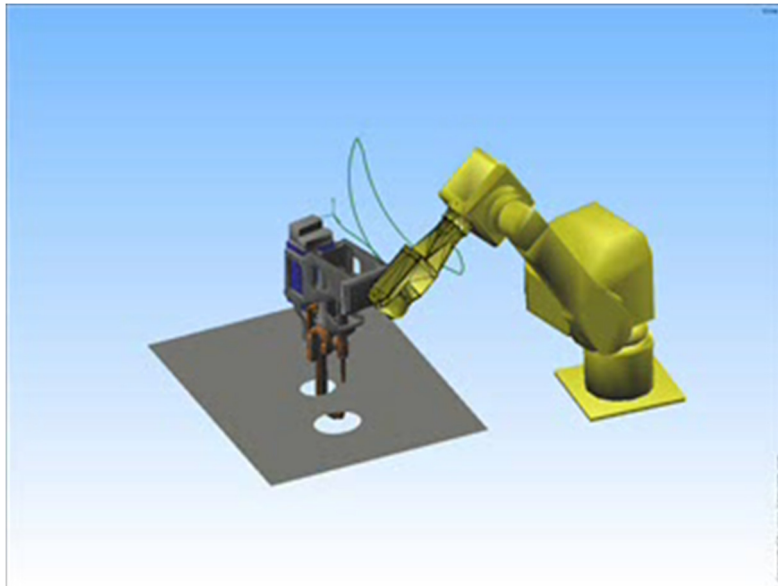


Motion PLANNING

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Trajectory Generation & Planning

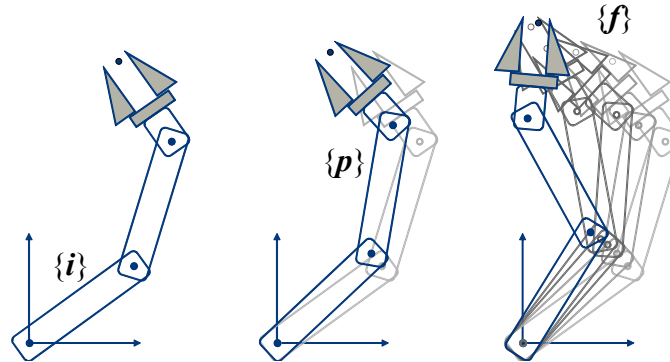


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Trajectory Generation

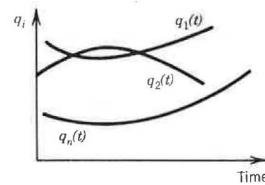
- The goal is to get from an initial position $\{i\}$ to a final position $\{f\}$ via a path points $\{p\}$



Joint Space

Consider only the **joint positions** as a function of time

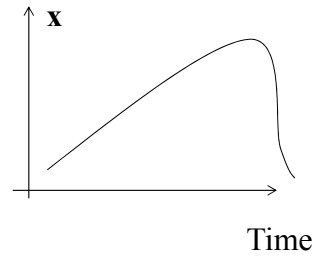
- + Since we control the joints, this is more direct
- -- If we want to follow a particular trajectory, not easy
 - at best lots of intermediate points
 - No guarantee that you can solve the Inverse Kinematics for all path points



Cartesian Workspace

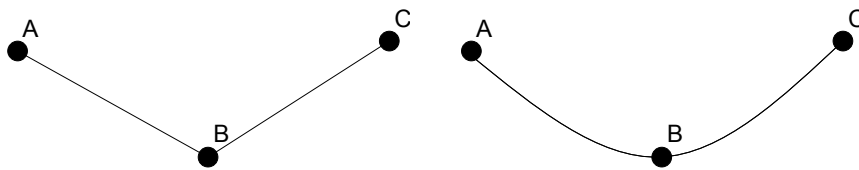
Consider the **Cartesian positions** as a function of time

- + Can track shapes exactly
- -- We need to solve the inverse kinematics and dynamics



Polynomial Trajectories

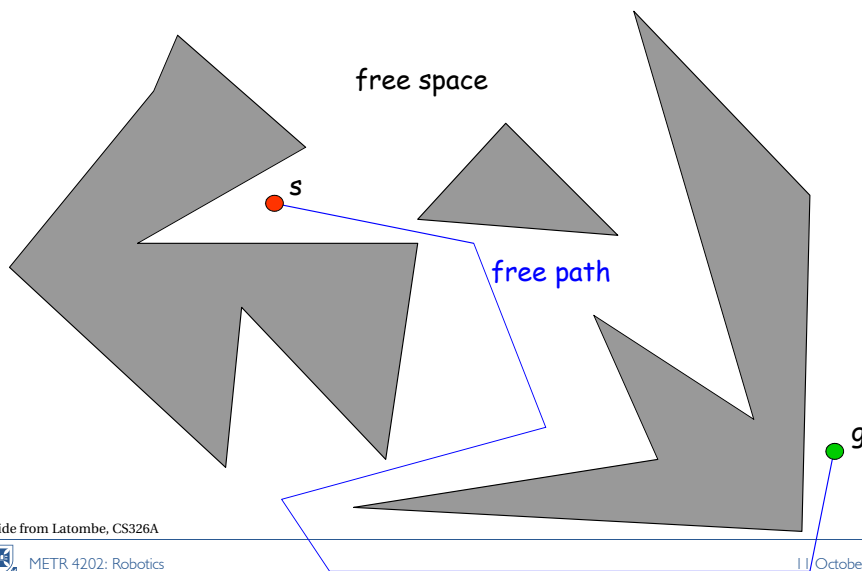
- Straight line Trajectories
- Polynomial Trajectories



- Simpler

- $u(t) = a_0 + a_1t + a_2t^2 + a_3t^3$
- Parabolic blends are smoother
- Use “pseudo via points”

Problem

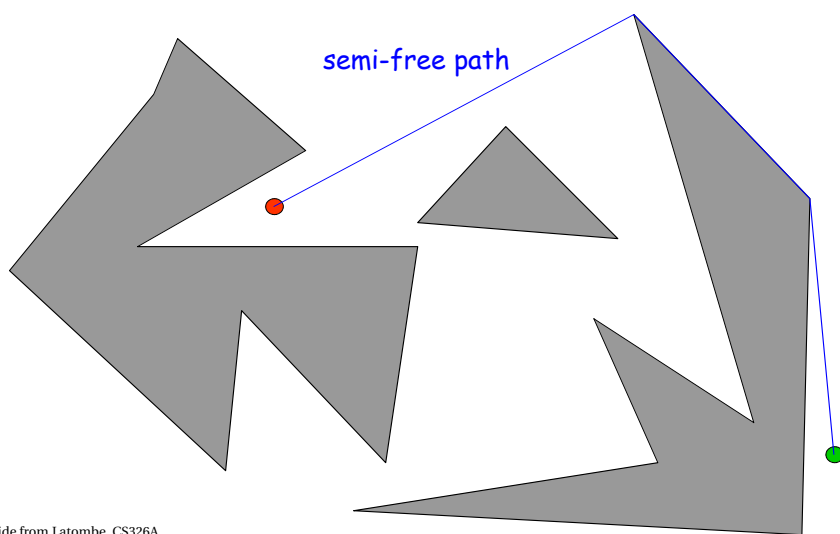


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Problem



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Motion-Planning Framework

Continuous representation



Discretization



Graph searching
(blind, best-first, A*)

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Path-Planning Approaches

- Roadmap
Represent the connectivity of the free space by a network of 1-D curves
- Cell decomposition
Decompose the free space into simple cells and represent the connectivity of the free space by the adjacency graph of these cells
- Potential field
Define a function over the free space that has a global minimum at the goal configuration and follow its steepest descent

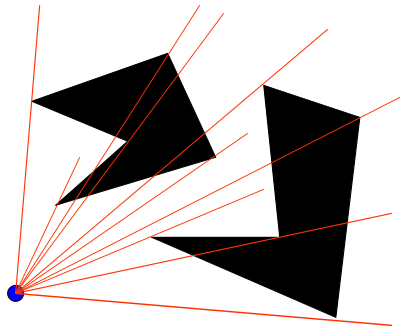
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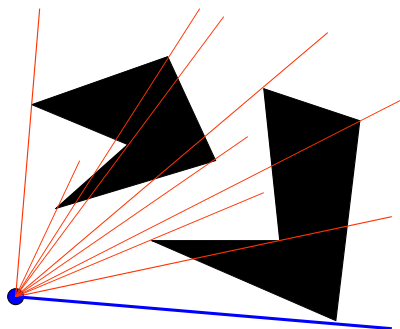
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I. Rotational Sweep



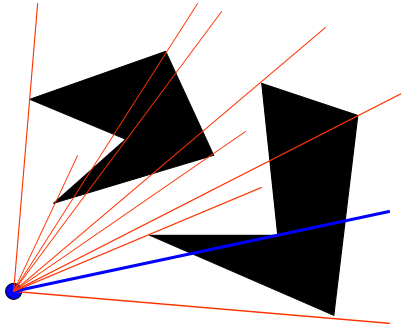
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Rotational Sweep



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Rotational Sweep



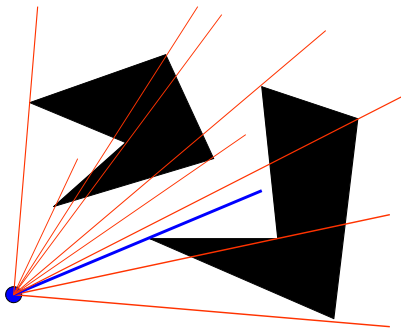
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Rotational Sweep



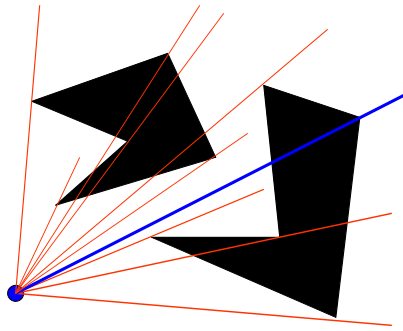
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Rotational Sweep



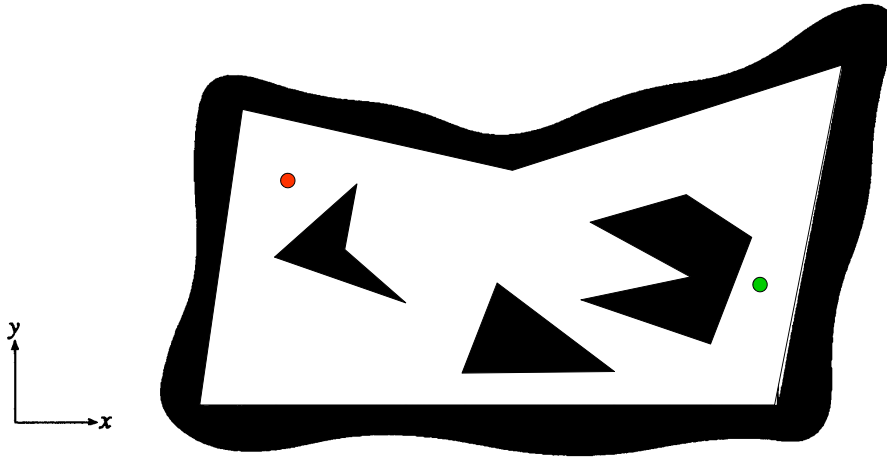
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II. Cell-Decomposition Methods

Two classes of methods:

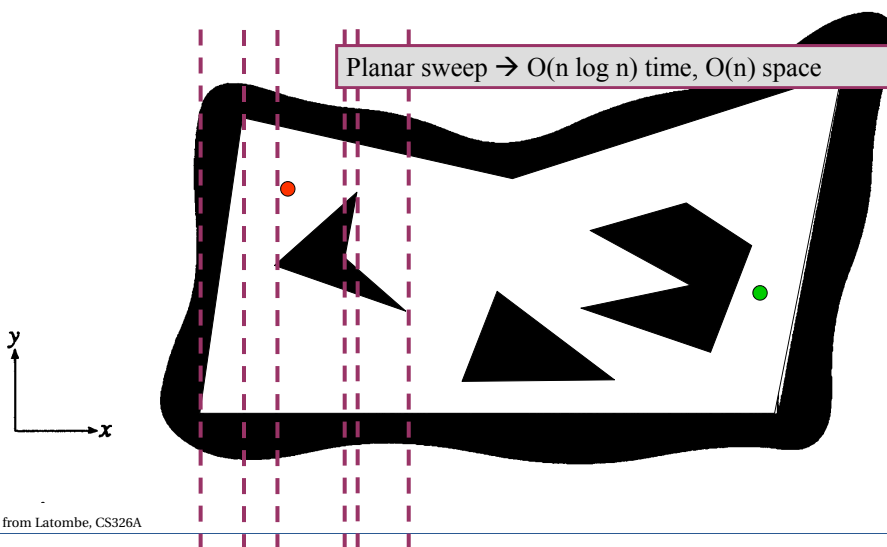
- Exact cell decomposition
 - The free space \mathbf{F} is represented by a collection of non-overlapping cells whose union is exactly \mathbf{F}
 - Example: trapezoidal decomposition
- Approximate cell decomposition
 - \mathbf{F} is represented by a collection of non-overlapping cells whose union is contained in \mathbf{F}
 - Examples: quadtree, octree, $2n$ -tree

Trapezoidal decomposition



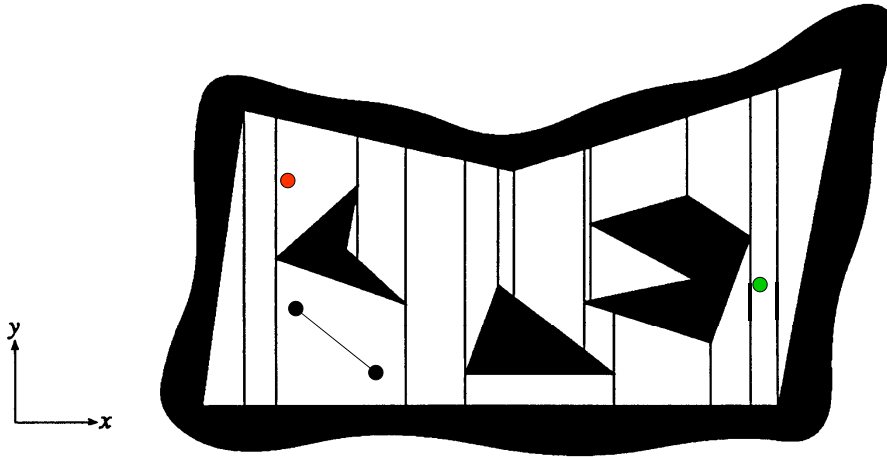
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Trapezoidal decomposition



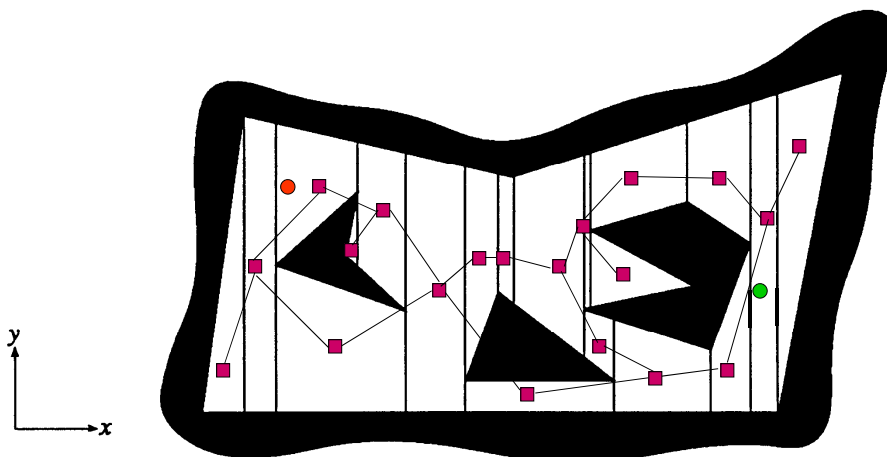
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Trapezoidal decomposition



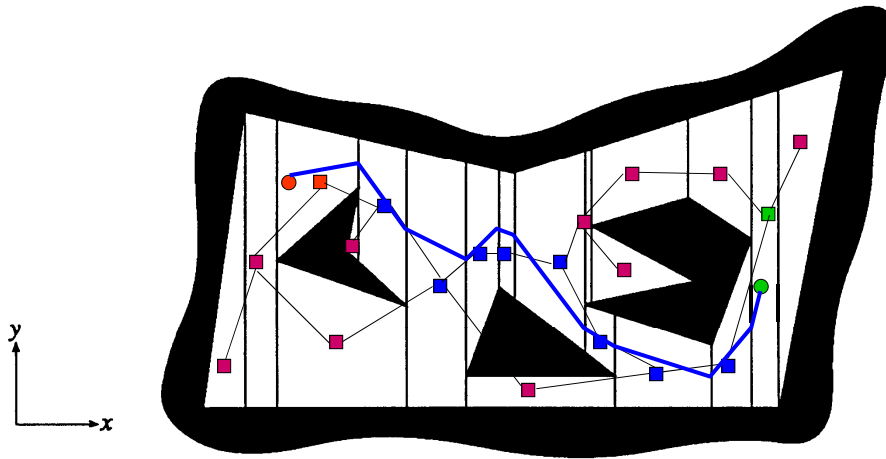
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Trapezoidal decomposition



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Trapezoidal decomposition



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III. Roadmap Methods

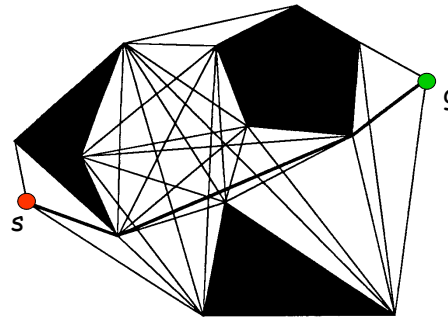
- **Visibility graph**
- **Voronoi diagram**
- Silhouette
First complete general method that applies to spaces of any dimension and is singly exponential in # of dimensions [Canny, 87]
- **Probabilistic roadmaps (PRMS)
and Rapidly-exploring Randomized Trees (RRTs)**

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Roadmap Methods

- **Visibility graph**

Introduced in the Shakey project at SRI in the late 60s.
Can produce shortest paths in 2-D configuration spaces



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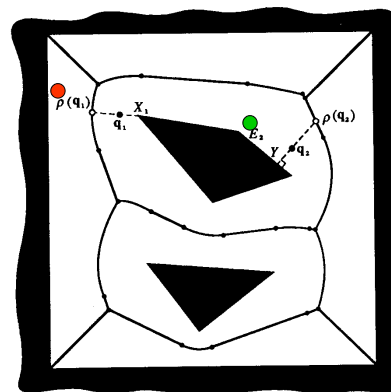
Roadmap Methods

- **Voronoi diagram**

Introduced by
Computational
Geometry researchers.
Generate paths that
maximizes clearance.

$O(n \log n)$ time

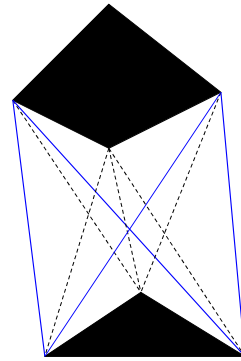
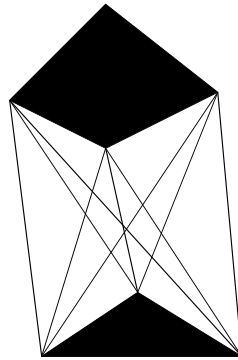
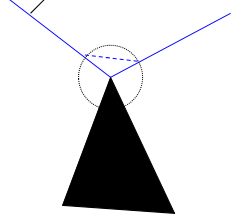
$O(n)$ space



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II. Visibility Graph

can't be shortest path



tangent segments

→ Eliminate concave obstacle vertices

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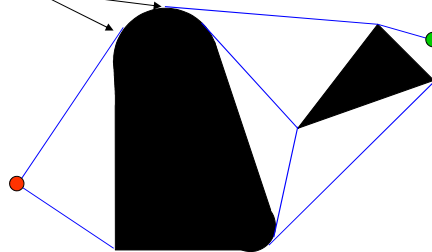


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Generalized (Reduced) -- Visibility Graph

tangency point



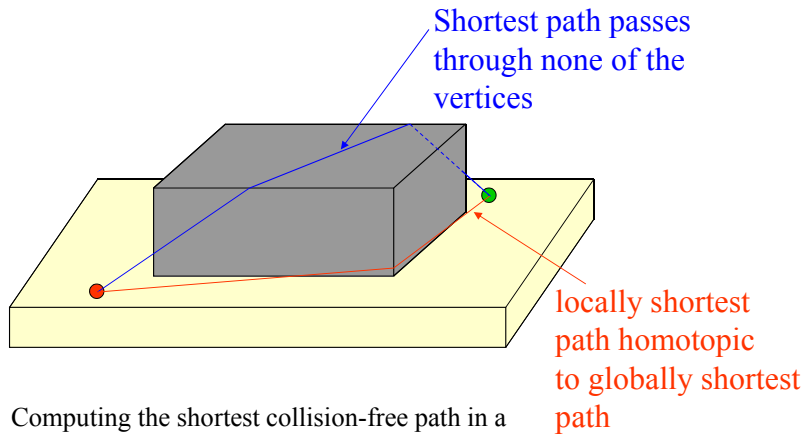
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Three-Dimensional Space



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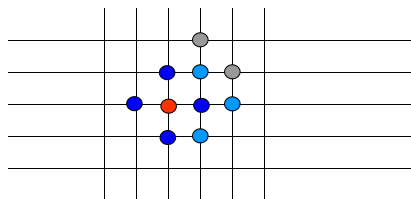


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Sketch of Grid Algorithm (with best-first search)

- Place regular grid G over space
- Search G using best-first search algorithm with potential as heuristic function



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Simple Algorithm (for Visibility Graphs)

- Install all obstacles vertices in VG, plus the start and goal positions
- For every pair of nodes u, v in VG
 - If $\text{segment}(u,v)$ is an obstacle edge then
 - insert (u,v) into VG
 - else
 - for every obstacle edge e
 - if $\text{segment}(u,v)$ intersects e
 - then go up to segment
 - insert (u,v) into VG
- Search VG using A*

Slide based on Latombe, CS326A



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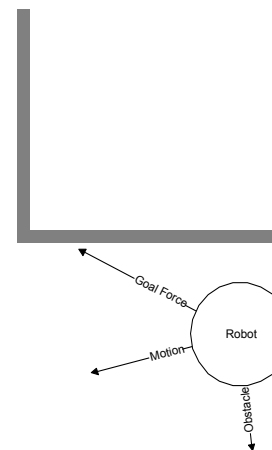
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IV. Potential Field Methods

- Approach initially proposed for real-time collision avoidance [Khatib, 86]

$$F_{Goal} = -k_p(x - x_{Goal})$$

$$F_{Obstacle} = \begin{cases} \eta \left(\frac{1}{\rho} - \frac{1}{\rho_0} \right) \frac{1}{\rho^2} \frac{\partial \rho}{\partial x} & \text{if } \rho \leq \rho_0, \\ 0 & \text{if } \rho > \rho_0 \end{cases}$$



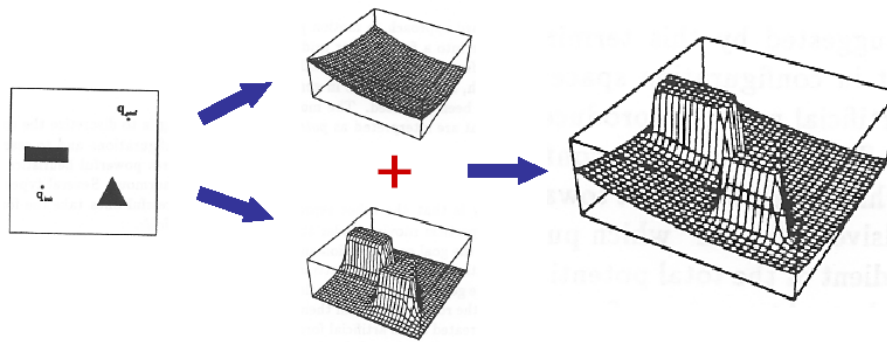
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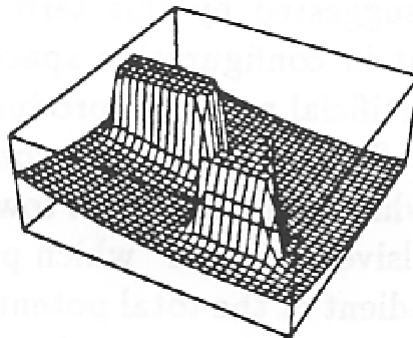
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Attractive and Repulsive fields



Slide from Latombe, CS326A

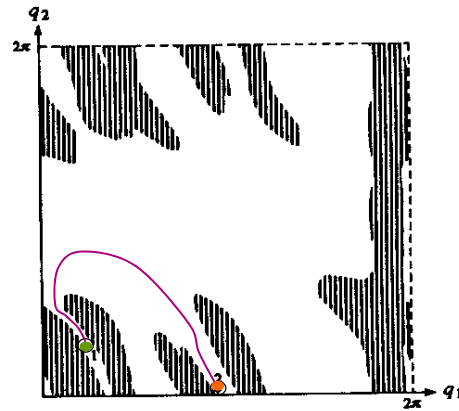
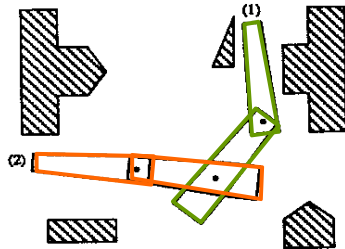
Local-Minimum Issue



- Perform best-first search (possibility of combining with approximate cell decomposition)
- Alternate descents and random walks
- Use local-minimum-free potential ([navigation function](#))

Slide from Latombe, CS326A

Configuration Space



- A robot configuration is a specification of the positions of all robot points relative to a fixed coordinate system
- Usually a configuration is expressed as a “vector” of position/orientation parameters

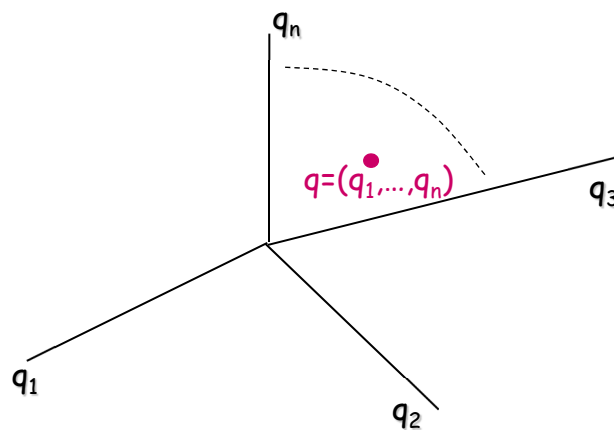
Slide from Latombe, CS326A



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Motion Planning in C-Space



Slide from Latombe, CS326A

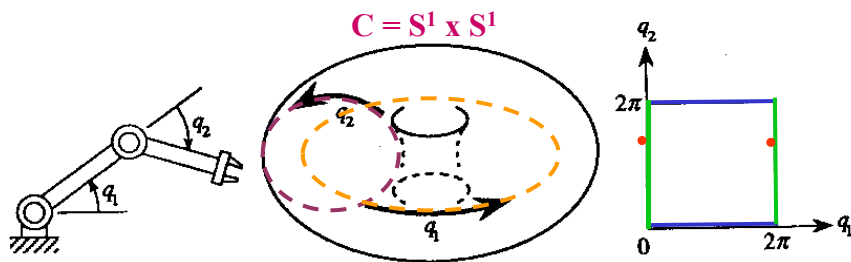


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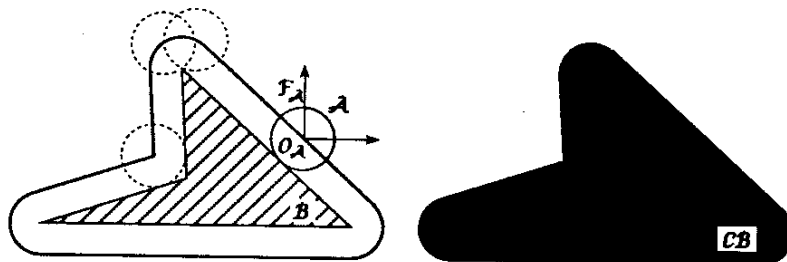
Configuration Space of a Robot

- Space of all its possible configurations
- But the topology of this space is usually not that of a Cartesian space



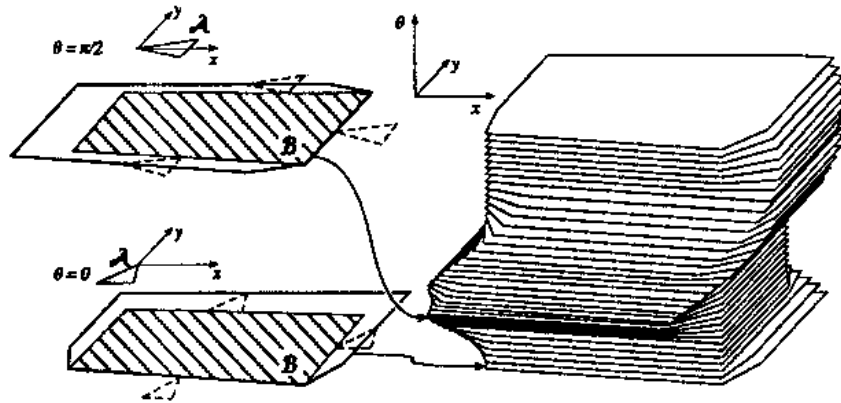
Slide from Latombe, CS326A

Disc Robot in 2-D Workspace



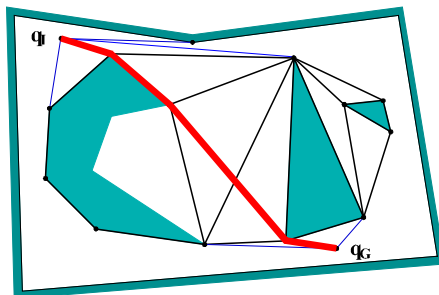
Slide from Latombe, CS326A

Rigid Robot Translating and Rotating in 2-D



Slide from Latombe, CS326A

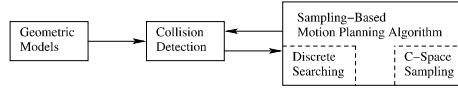
Geometric Planning Methods



- Several Geometric Methods:
 - Vertical (Trapezoidal) Cell Decomposition
 - Roadmap Methods
 - Cell (Triangular) Decomposition
 - Visibility Graphs
 - Veroni Graphs

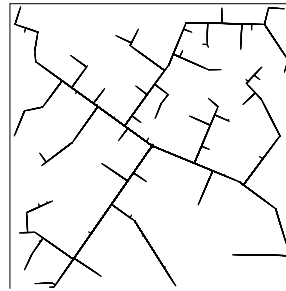
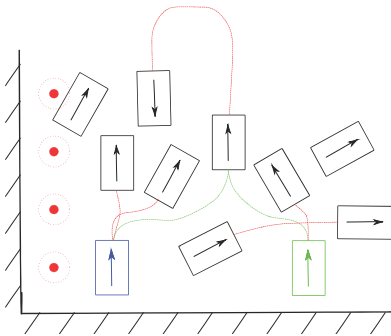
Artwork from LaValle, Ch. 6

Sample-Based Motion Planning



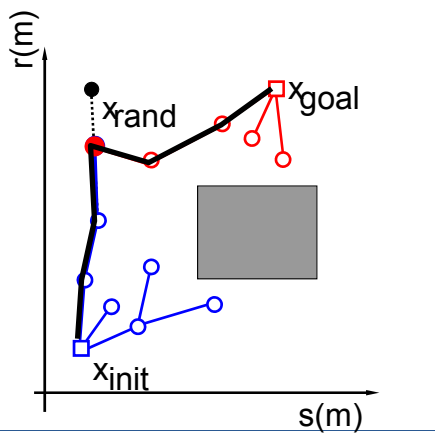
- PRMs

- RRTs

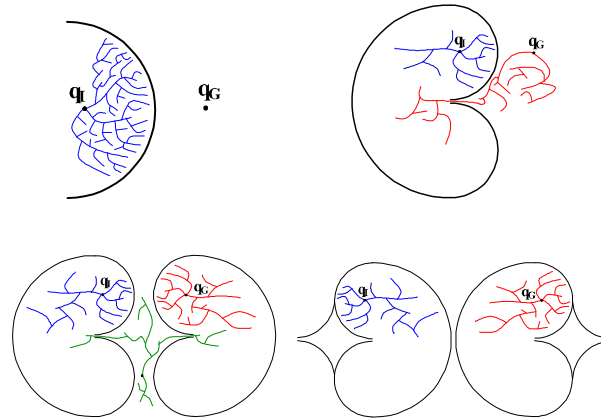


Artwork based on LaValle, Ch. 5

Rapidly Exploring Random Trees (RRT)



Sampling and the “Bug Trap” Problem



Artwork based on LaValle, Ch. 5

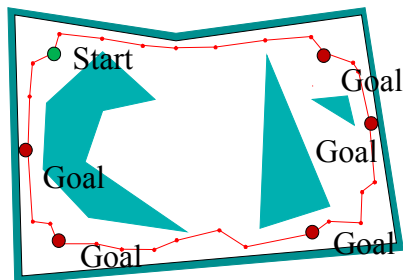


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Multiple Points & Sequencing

- Sequencing
 - Determining the “best” order to go in
- ➔ Travelling Salesman Problem



A salesman has to visit each city on a given list exactly once. In doing this, he **starts** from his home city and in the **end he has to return to his home** city. It is plausible for him to select the order in which he visits the cities so that the **total of the distances travelled** in his tour is as small as possible.

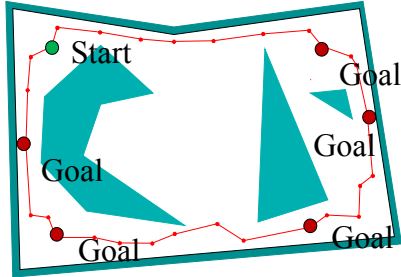
Artwork based on LaValle, Ch. 6



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Travelling Salesman Problem

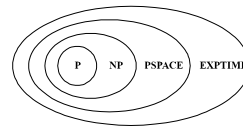


- Given a $n \times n$ distance matrix $\mathbf{C}=(c_{ij})$

- Minimize:

$$c(\pi) = \sum_{i=1}^n c_{i\pi(i)}$$

- Note that this problem is NP-Hard



→ BUT, Special Cases are Well-Solvable!

Artwork based on LaValle, Ch. 6

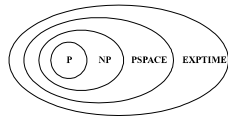


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Travelling Salesman Problem [2]

- This problem is NP-Hard



→ BUT,
Special Cases are
Well-Solvable!

For the Euclidean case

(where the points are on the 2D Euclidean plane) :

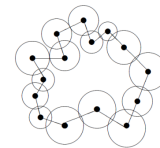
- The shortest TSP tour does not intersect itself, and thus geometry makes the problem somewhat easier.
- If all cities lie on the boundary of a convex polygon, the optimal tour is a cyclic walk along the boundary of the polygon (in clockwise or counterclockwise direction).

The k -line TSP

- The a special case where the cities lie on k parallel (or almost parallel) lines in the Euclidean plane.
- EG: Fabrication of printed circuit boards
- Solvable in $\mathbf{O}(n^3)$ time by Dynamic Programming (Rote's algorithm)

The necklace TSP

- The special Euclidean TSP case where there exist n circles around the n cities such that every cycle intersects exactly two adjacent circles



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Motion PLANNING & Uncertainty

(Slides C/O Hanna Kurniawati)

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Deterministic motion planning vs motion planning under uncertainty

- Deterministic motion planning
 - Find a valid path between two configurations in order to accomplish a task, given:
 - No control error.
 - No sensing.
 - Know the operating environment perfectly.
- Motion planning under uncertainty (today)
 - Find a motion strategy to accomplish a task, where there's a combination of:
 - Control error.
 - Sensing error.
 - Partially / unknown operating environment.

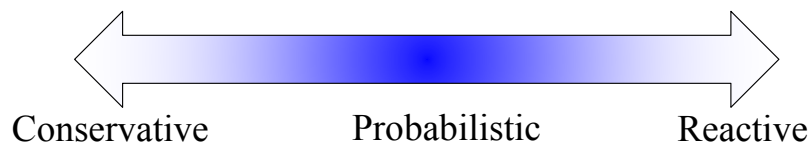


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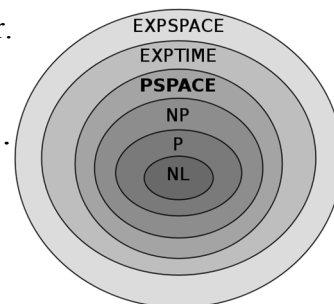
Today: wonderful world of “perfect” robotics

- In particular: Motion planning under uncertainty.
 - ✓ What is it.
 - How difficult to solve it.
 - Several approaches:



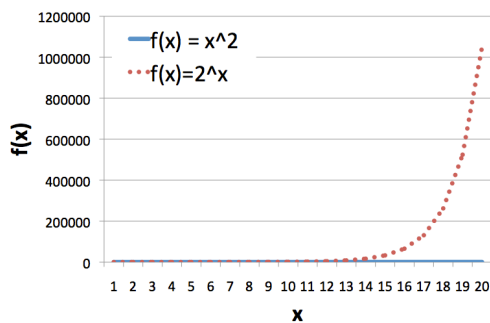
Problem hardness

- Finding a motion strategy for:
 - A point robot operating in 3D environment, where obstacles are planar walls.
 - To move from a known initial configuration to a point in a given goal region.
 - Control error: Bounded velocity error.
 - Sensing error: Bounded localization error.
- is PSPACE-hard [Natarajan'86].
- is NEXPTIME-hard [Cany & Reif'87].



A little bit on computational complexity 1/3

- Algorithms are **not** made to be used only once & are **not** made to be used for only one particular problem.
- How long does it take for the algorithm to find the solution when the input size increases ?
 - In particular, is it polynomial or exponential ?

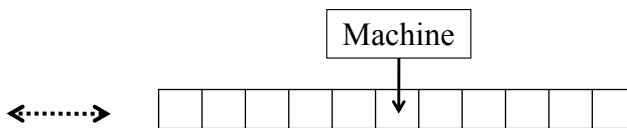


A little bit on computational complexity 2/3

Today's computer



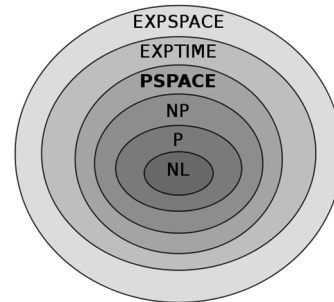
(Deterministic) Turing machine



Non-Deterministic Turing machine
It can generate multiple possible program executions at once.
Same capability as Turing machine, but can get things done faster.

A little bit on computational complexity 3/3

- P: Can be solved in polynomial time in Turing machine.
- NP: Can be solved in polynomial time on a non-deterministic Turing machine.
 - Verifiable in polynomial time in today's computer.
- PSPACE: Can be solved using polynomial space in Turing machine.



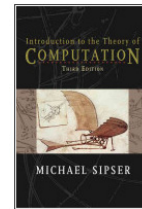
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Want to know more ?
Introduction to the Theory of Computation
by Michael Sipser.



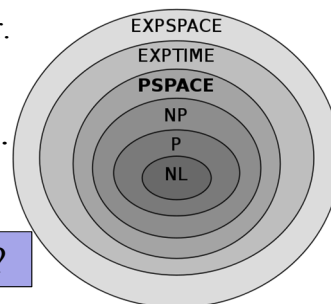
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is NEXPTIME-hard [Cany & Reif'87].

input size: number of planar walls.



Ok, it's hard... So, what should we do ?

But Intel Giveth!

- “Moore’s Law” is exponential (at best!)
- These problems \propto factorial!
- Some Numbers: (From: [D. MacKay, Information Theory, Inference, and Learning Algorithms](#))

2^{8192}	10^{2466}	Number of distinct 1-kilobyte files
2^{1024}	10^{308}	Number of states of a 2D Ising model with 32×32 spins
2^{1000}	10^{301}	Number of binary strings of length 1000
2^{500}	3×10^{150}	
2^{469}	10^{141}	Number of binary strings of length 1000 having 100 1s and 900 0s
2^{266}	10^{80}	Number of electrons in universe
2^{200}	1.6×10^{60}	
2^{190}	10^{57}	Number of electrons in solar system
2^{171}	3×10^{51}	Number of electrons in the earth
2^{100}	10^{30}	
2^{98}	3×10^{29}	Age of universe/picoseconds
2^{58}	3×10^{17}	Age of universe/seconds
2^{50}	10^{15}	
2^{40}	10^{12}	
	10^{11}	Number of neurons in human brain
	10^{11}	Number of bits stored on a DVD
	3×10^{10}	Number of bits in the wheat genome
	6×10^9	Number of bits in the human genome

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Today: wonderful world of “perfect” robotics

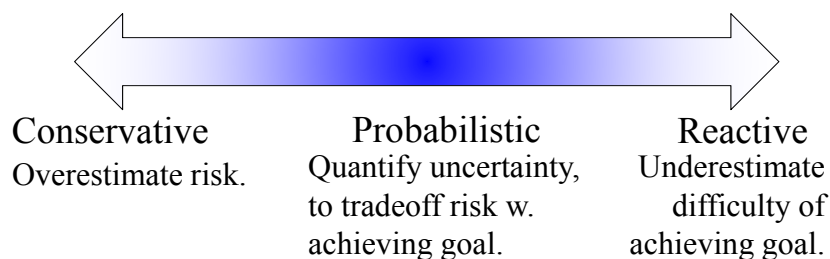
- In particular: Motion planning under uncertainty.

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□ Several approaches:

Methods: Algorithms vs heuristics



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Probability review 1/4: Probabilistic Modeling

- View:
 - Experiments with random outcome.
 - Quantifiable properties of the outcome.
- Three components:
 - Sample space: Set of all possible outcomes.
 - Events: Subsets of sample space.
 - Probability: Quantify how likely an event occurs.



Probability review 2/4: Probability

- Probability: A function that maps events to real numbers satisfying these axioms:
 1. Non-negativity: $P(E) \geq 0$, where E is an event
 2. Normalization: $P(S) = 1$, where S is the sample space.
 3. Additivity of finite / countably infinite events.

$$P\left(\bigcup_{i=1}^n E_i\right) = \sum_{i=1}^n P(E_i),$$

where E_i are disjoint / mutually exclusive, i : natural number.



Probability review 3/4: Random Variables

- Interest is on numerical values associated w. samples, e.g.:
 - Sample 50 students enrolled in METR4202, what's the major of most of the students.
 - Roll a fair dice, get \$5 if the outcome is even, & loose \$5 if the outcome is odd.
- Random variable X is a function $X : S \rightarrow \text{Num.}$
 - Num: countable set (e.g., integer) \rightarrow discrete random variable.
 - Num: uncountable set (e.g., real) \rightarrow continuous random variable.



Probability review 4/4: Characterizing Random Variables

- Cumulative distribution function (cdf)

$$F_X(x) = P\{X \leq x\} = P\{s \in S \mid X(s) \leq x\}$$

- Discrete: Probability mass function (pmf)

$$f_X(x) = P\{X = x\}$$

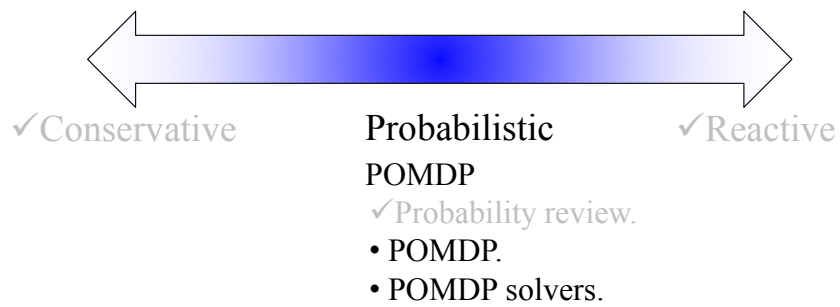
- Continuous: Probability density function/probability distribution function (pdf)

$$f_X(x) = \frac{dF_X(x)}{dx} ; P\{a < X < b\} = \int_a^b f_X(x) dx$$



Today: wonderful world of “~~perfect~~” robotics

- In particular: Motion planning under uncertainty.
 - ✓ What it is.
 - ✓ How difficult to solve it.
 - Several approaches:



Cool Robotics Share

Universal Gripper

**U. Chicago, Cornell, iRobot
May 2010**