2D system example (Deep Reach)

Problem Setup:

- 1. system dynamics: $\dot{x} = v_x, \dot{y} = v_y$
- 2. control bounds: $||v_x, v_y|| \le 0.5$
- 3. Compute the BRT where the target set is a circle of radius 0.75 around the origin. x in [-2, 2], y in [-2, 2]
 - 4. target set represents (a) goal states (b) unsafe states
 - (a) BRT in this case is defined as:

$$\mathcal{R}(T) = \{x_0 : \exists u, \text{ s.t. } \mathbf{x}(\cdot) \text{ satisfies } \dot{x} = f(x, u), x_0 = x(0); \exists t \in [0, T], \text{ s.t. } x(t) \in \mathcal{L}\}$$

Target set is
$$\mathcal{L} = \{(x, y) : x^2 + y^2 \le 0.75^2\}$$

Define target function $\ell(x, y)$ s.t. $\mathcal{L} = \{(x, y) : \ell(x, y) \leq 0\}$ (usually, define $\ell(x, y)$ as a signed distance function to \mathcal{L}) $\ell(x, y) = ||x, y|| - 0.75$

The hamiltonian is $H = \min_{u} \{ \nabla V(x(t), t) \cdot f(x, u, t) \}$

Compute H analytically, let $\mathbf{p} = \langle p_1, p_2 \rangle$ be the spacial gradient of the value function w.r.t. x and y. $\mathbf{v} = \langle v_x, v_y \rangle$. Then

 $H = \min_{u} \{ \boldsymbol{p} \cdot \boldsymbol{v} \}$ where \boldsymbol{v} needs to satisfy the control bounds.

Because $\mathbf{p} \cdot \mathbf{v} = \|\mathbf{p}\| \|\mathbf{v}\| \cos(\theta)$, the hamiltonian is minimized when

- (1) \boldsymbol{v} is in the opposite direction of \boldsymbol{p}
- (2) $\|\boldsymbol{v}\| = 0.5$ as upper bounded by the control bounds.

Now,
$$\theta = -\pi \Rightarrow cos(\theta) = -1$$

So, $H = -0.5 \| \boldsymbol{p} \|$

(b) BRT in this case is defined as:

$$\mathcal{R}(T) = \{x_0 : \forall u, \text{ s.t. } \mathbf{x}(\cdot) \text{ satisfies } \dot{x} = f(x, u), x_0 = x(0); \exists t \in [0, T], \text{ s.t. } x(t) \in \mathcal{L}\}$$

The target set and target function remain the same as (a).

The hamiltonian is
$$H = \max_{u} \{\nabla V(x(t), t) \cdot f(x, u, t)\}$$

For similar arguments in (a), H can be computed analytically.
Now, $\cos(\theta) = 1$, the corresponding $H = 0.5 ||\boldsymbol{p}||$

With the closed-form hamiltonians, we are able to compute BRTs for both cases using deep reach.