Sequential quadratic programming-based fast path planning algorithm subject to no-fly zone constraints

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Sequential quadratic programming-based fast path planning algorithm subject to no-fly zone constraints

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Path planning plays an important role in aircraft guided systems. Multiple no-fly zones in the flight area make path planning a constrained nonlinear optimization problem. It is necessary to obtain a feasible optimal solution in real time. In this article, the flight path is specified to be composed of alternate line segments and circular arcs, in order to reformulate the problem into a static optimization one in terms of the waypoints. For the commonly used circular and polygonal no-fly zones, geometric conditions are established to determine whether or not the path intersects with them, and these can be readily programmed. Then, the original problem is transformed into a form that can be solved by the sequential quadratic programming method. The solution can be obtained quickly using the Sparse Nonlinear OPTimizer (SNOPT) package. Mathematical simulations are used to verify the effectiveness and rapidity of the proposed algorithm.

Keywords: path planning; SNOPT; nonlinear programming; no-fly zone; polygon; intersection point

1. Introduction

Path planning has been widely applied in aircraft guided systems (Hwang and Ahuja 1992). Its main objective is to find an optimal path from the start point to the end point subject to multiple constraints about direction, range, time and avoidance of obstacles according to the dynamic capability of specific flight vehicles (Moon and Kim 2005). Many of these constraints are difficult to deal with in practice (Chandler, Rasmussen, and Pachter 2000). For example, the impact time is a crucial factor in a salvo attack against a highly valued warship equipped with advanced air defence installations such as close-in weapon systems. In a salvo attack, the anti-ship missiles should impact a warship simultaneously from different directions, which makes the impact time an important factor in achieving good performance. For civil aircraft, the time factor is also vital because the landing time is scheduled so tightly that it is difficult to change the arrangements. In the realm of path planning, the main obstacles generally include threat zones and no-fly zones. Compared with other constraints, the no-fly zone constraint needs to be specifically considered in the path planning process. Generally speaking, no-fly zones are specific areas that cannot be passed through. Typical no-fly zones in peacetime include lightning areas and complex terrains which jeopardize normal flight. In wartime, no-fly zones may cover adversaries’ firing locations.

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hostile detection positions and densely populated areas. For sea-skimming anti-ship missiles, a particular kind of no-fly zone is caused by scattered islands, which make the on-board radar altimeter unavailable so that reliable flight cannot be achieved. A lot of progress has been made in dealing with the impact time and angle specifications (Kim and Gilder 1973; Lee, Jeon, and Tahk 2007; Wilson 1963). However, these methods are unable to deal with no-fly zones directly.

In the past few decades, considerable effort has been devoted to sophisticated path planning algorithms, such as the Gauss pseudospectral method (GPM) (Zhang et al. 2014), genetic algorithm (GA) (Smierzchalski 1999), probabilistic roadmap method (PRM) (Overmars 1992) and A* method (Korf 1985). Although these approaches have illustrated their effectiveness, their huge computational complexity is unavoidable and extensive memory is required. For example, a high-order interpolation polynomial (even nearly a hundredth order) is indispensable for the GPM, which is difficult to implement in reality and lacks flexibility; and both the memory and the optimization time for the A* method will increase exponentially when the search area is expanded. Meanwhile, artificial intelligence-based methods, such as GA and particle swarm optimization (PSO) (Li et al. 2014), have many parameters that need to be tuned to obtain satisfactory solutions, and this strongly depends on the skill and experience of operators in a trial-and-error process. For the A* method, the selection of heuristic functions is also a shortcoming. PRM is a useful path planning method; however, the generated path is a graph composed of stiffly connected line segments, which cannot meet the dynamic requirements of a flight vehicle. Therefore, an efficient and practical path planning algorithm subject to multiple no-fly zone constraints is urgently needed for practitioners.

In practice, the simplest and traditional forms of paths, combining line segments and tangential circular arcs, are preferred since these forms can be readily set on-board by changing only the corresponding parameters of the waypoints. Compared with other path modelling approaches such as polynomial approaches, this line–arc approach exhibits its simplicity and flexibility with lower memory requirements, and the programming procedure of this approach is simple (Fu, Ding, and Zhou 2012; Guo, Fan, and Ma 2008; Helgason, Kennington, and Lewis 2001). Therefore, the line–arc method is acceptable to practitioners.

In this article, a fast path planning algorithm is proposed based on the conventional forms of alternate combinations of line segments and circular arcs, subject to circular and polygonal no-fly zones. The major contribution is that the no-fly zone avoidance problem is reformulated into a set of explicit constraints. Therefore, the nonlinear programming method can be implemented in a straightforward and fast manner. Thereafter, it can be solved directly by means of the mature and reliable Sparse Nonlinear OPTimizer (SNOPT) software package. Mathematical simulations will be used to verify the effectiveness and speed of the proposed algorithm.

The remaining parts of the article are organized as follows. In Section 2, a planar path planning model is presented and constraints are also considered while formulating the research objective. Then, the no-fly zone constraints and their corresponding intersection judging schemes are proposed in Section 3. The SNOPT package is used to solve the path planning problem in Section 4. The mathematical simulation results and their analyses are provided in Section 5. The conclusions are summarized in Section 6.

2. Kinetic model and constraints for path planning

2.1. Kinetic model of unmanned aerial vehicles

A planar path planning model can be described as

\[ \dot{x} = V \cos \gamma \]
\[ \dot{y} = V \sin \gamma \]  
\[ \dot{\gamma} = a/V \] 

where \((x, y)\) are the position coordinates of a flight vehicle, \(\gamma\) is the flight path angle, \(a\) is the normal acceleration, which is perpendicular to the velocity and drives the missile to change direction, and \(a = V^2/r\), where \(r\) is the turning radius. An aerodynamic force proportional to \(a\) is then needed to generate such movement. It implies that a smaller \(r\) requires a larger aerodynamic force, which is more difficult to obtain or may damage the structure of the airframe.

Assume that the velocity \(V\) is constant. In the literature, a constant velocity is commonly used in the path planning problem (Jeon, Lee, and Tahk 2006; Lee, Jeon, and Tahk 2007) since path planning methods are mostly applied to civil and combat aircrafts and cruise missiles during their cruise flight. Moreover, the closed-loop velocity control is normally adopted to maintain an approximately constant velocity value as accurately as possible. However, the practical velocity may vary from the nominal value owing to diverse perturbations, such as wind, temperature and control errors. Here, \(V\) is assumed to be the lower bound of possible realistic values. Therefore, the flight vehicle can properly perform a weak manoeuvre around the line segment of the nominal flight path to consume the excessive flight time (Zhang and Ma 2008). This is a traditional strategy utilized online, which is beyond the scope of this work. It should be noted that such velocity variations are not very large, and hence minor manoeuvres can readily be planned to attenuate the perturbations.

There is also another factor resulting in variable velocity. In the landing phase, a civil passenger aircraft should reduce actively its velocity in a preprogrammed way before its final landing, to ensure safety. In this case, because this active deceleration phase is rather short for a specified trajectory, its time consumption can be precalculated and eliminated from the total path. In this way, the remaining work is to plan a path before the start of the deceleration phase, which falls within the framework. The objective of path planning is to minimize the cost function

\[ J = \frac{1}{2} \int_{t_0}^{t_f} a^2 \, dt \]  

with the boundary conditions as

\[ x(t_0) = x_0, \quad y(t_0) = y_0, \quad \gamma(t_0) = \gamma_0 \]  
\[ x(t_f) = x_f, \quad y(t_f) = y_f, \quad \gamma(t_f) = \gamma_f \]  

where \(t_0\) is the initial time, \((x_0, y_0)\) is the initial position, \(\gamma_0\) is the initial flight path angle, \((x_f, y_f)\) is the terminal position, \(\gamma_f\) is the specified terminal flight path angle, and \(t_f\) is the specified flight time. The normal acceleration represents the manoeuvrability of a flight vehicle. The cost function (2) implies that a low curvature path is favourable to maintain safety and reduce fuel consumption. This optimization problem can be mathematically formulated as a nonlinear optimal control problem, and it is impossible to obtain its analytical solution owing to its complexity and no-fly zone constraints.

In this optimization problem, the desired path is composed of line segments and circular arcs in turn, as shown in Figure 1, where \((x_i, y_i)(i = 0, \ldots, f)\) are waypoints. There are \(m\) circular arcs, and \(f = 2m + 1\). The line segments are tangential to the adjacent circular arcs to guarantee that the velocity direction is smooth. Because the velocity is constant, the range constraint is equivalent to the flight time constraint.

Therefore, a static nonlinear programming problem can be obtained, and its programming variables are the coordinates of the waypoints.
2.2. Constraints of the optimization

The constraints include:

(1) Flight time
The length of the flight path is represented as

\[ \sum_{i=1}^{m} r_i \theta_i + \sum_{i=0}^{m} \sqrt{(x_{2i} - x_{2i+1})^2 + (y_{2i} - y_{2i+1})^2} = L_s \]  (5)

where \( L_s \) is the specified path length and

\[ r_i = \sqrt{(x_{o_i} - x_{2i-1})^2 + (y_{o_i} - y_{2i-1})^2} \]  (6)

\[ \theta_i = 2 \arcsin \left( \frac{|P_{2i-1}P_{2i}|}{2r_i} \right) \]  (7)

\[ x_{o_i} = \frac{(y_{2i-1} - y_{2i-2})(x_{2i-1}^2 - x_{2i}^2 - (y_{2i-1} - y_{2i})^2) - 2x_{2i-1}(x_{2i-1} - x_{2i-2})(y_{2i-1} - y_{2i})}{2[(x_{2i-1} - x_{2i})(y_{2i-1} - y_{2i-2}) - (x_{2i-1} - x_{2i-2})(y_{2i-1} - y_{2i})]} \]  (8)

\[ y_{o_i} = \frac{(x_{2i-1} - x_{2i-2})(x_{2i-1}^2 - x_{2i}^2 + y_{2i-1}^2 - y_{2i}^2) + 2y_{2i-1}(y_{2i-1} - y_{2i-2})(x_{2i-1} - x_{2i})}{2[(x_{2i-1} - x_{2i})(y_{2i-1} - y_{2i-2}) - (x_{2i-1} - x_{2i-2})(y_{2i-1} - y_{2i})]} \]

and

\[ |P_{2i-1}P_{2i}| = \sqrt{(y_{2i-1} - y_{2i})^2 + (x_{2i-1} - x_{2i})^2} \]  (9)

(2) Initial and impact angles
The initial angle constraint is

\[ \arctan \left( \frac{y_1 - y_0}{x_1 - x_0} \right) = \gamma_0 \]  (10)

and the terminal impact angle constraint is

\[ \arctan \left( \frac{y_f - y_{2m}}{x_f - x_{2m}} \right) = \gamma_f \]  (11)

(3) Maximum turning angle
The airframe structure and the operational requirements of the engine limit the turning capability of a flight vehicle. This constraint can be described as

\[ r_i \geq r_c, \ i = 1, 2, \ldots, m \]  (12)

where \( r_c \) is a given radius.
(4) Tangency constraint

The adjacent line segment and arc should be tangential to each other to ensure the continuity of the velocity direction. Denote the intersection point between the extensions of line segments $P_{2i-2}P_{2i-1}$ and $P_{2i}P_{2i+1}$ as $C_i (i = 1, 2, \ldots, m)$. Hence, $|P_{2i-1}C_i| = |C_iP_{2i}|$ is necessary to ensure the adjacent condition, as shown in Figure 2, where

$$|P_{2i-1}C_i| = \sqrt{(y_{2i-1} - y_c)^2 + (x_{2i-1} - x_c)^2}$$

$$|C_iP_{2i}| = \sqrt{(y_c - y_{2i})^2 + (x_c - x_{2i})^2}$$

and

$$x_c = \frac{x_{2i-2}(x_{2i} - x_{2i+1})(y_{2i-1} - y_{2i-2}) - x_{2i+1}(x_{2i-1} - x_{2i-2})(y_{2i} - y_{2i+1})}{(x_{2i+1} - x_{2i})(y_{2i-1} - y_{2i-2}) - (x_{2i-1} - x_{2i-2})(y_{2i+1} - y_{2i})}$$

$$y_c = \frac{y_{2i-1}(x_{2i} - x_{2i+1})(y_{2i-1} - y_{2i-2}) - y_{2i+1}(x_{2i-1} - x_{2i-2})(y_{2i} - y_{2i+1})}{(x_{2i+1} - x_{2i})(y_{2i-1} - y_{2i-2}) - (x_{2i-1} - x_{2i-2})(y_{2i+1} - y_{2i})}$$

(5) No-fly zones constraint

This article mainly focuses on how to handle no-fly zone constraints, especially circular and polygonal no-fly zones. More detail will be presented in the next section.

3. Simplifications of no-fly zone constraints

3.1. Circular no-fly zones

Consider the $j$th circular no-fly zone ($j = 1, 2, \ldots, n_c$), which is centred at $O_j$ with a radius of $R_j$, as shown in Figure 3 and indicated as $\Omega_j$. The condition is sought that ensures that a particular edge of $P_{2i}P_{2i+1}$ has no intersection point with $\Omega_j$.

Figure 3. Circular no-fly zone.
Denote a virtual circle as \( \Sigma_{ij}^{\prime} \), which is centred at \( P_{2i} \) with a radius of \( R_j \). The centre of \( \Omega_j \) is moved to \( P_{2i+1} \), just along the edge \( P_{2i}P_{2i+1} \). In this process, the envelope of dynamic circles is shown in Figure 4 as the dashed line, which is represented by \( \Sigma_{ij} \). According to Figure 3, it is clear that the edge \( P_{2i}P_{2i+1} \) will not intersect with \( \Omega_j \) if and only if \( O_j \) is not contained in \( \Sigma_{ij} \). Therefore, one has:

**Condition 1:** \( O_j \) is not contained in \( \Sigma_{ij} \).

It is apparent that Condition 1 is a sufficient and necessary condition.

To further facilitate practical programming, an extended rectangle \( \Sigma_{ij}^{*} \) is used instead of \( \Sigma_{ij} \), as shown in Figure 5. Then, one has:

**Condition 2:** \( O_j \) is not contained in \( \Sigma_{ij}^{*} \).

It should be noted that Condition 2 is only a sufficient condition to guarantee no intersection between \( \Omega_j \) and \( P_{2i}P_{2i+1} \). In other words, the feasible solution may be dropped using this condition. However, this has only a small possibility, according to extensive simulations carried out by the authors.

For each \( \Omega_j \) \((j = 1, 2, \ldots, n)\) and each edge \( P_{2i}P_{2i+1} \) \((i = 0, 1, \ldots, m)\) in the flight path, Condition 2 can be described as

\[
d_{ij}(x_{2i}, y_{2i}, x_{2i+1}, y_{2i+1}) > 0, \quad i = 0, 1, \ldots, m; \quad j = 1, 2, \ldots, n
\]

(15)

where \( d_{ij} \) denotes the minimal distance from \( O_j \) to \( \Sigma_{ij}^{*} \).
3.2. Polygonal no-fly zones

In reality, the polygon is much more frequently used to represent no-fly zones owing to its irregular nature. For the $j$th polygonal no-fly zone ($j = 1, 2, \ldots, n_{\prod}$) with $T_j$ edges indicated as $N_{j_1}N_{j_2} \cdots N_{j_{T_j}}$, and denoted as $\prod_j$, as shown in Figure 6, the condition is sought that guarantees that each line segment $P_{2i}P_{2i+1}$ has no intersection point with $\prod_j$, which is equivalent to the condition that $P_{2i}P_{2i+1}$ does not intersect with each edge of $\prod_j$, and meanwhile both $P_{2i}$ and $P_{2i+1}$ are outside $\prod_j$.

This task can be accomplished by judging the relationship of a set of line segments, thus obtaining the following two conditions:

**Condition 3:** $P_{2i}P_{2i+1}$ does not intersect with each edge of $\prod_j$.

**Condition 4:** $P_{2i}$ and $P_{2i+1}$ are not contained in $\prod_j$.

To make the program more efficient in using SNOPT and also to simplify Condition 3, the following method, shown in Figure 7, can be used to judge the relationship between two line segments, where $M_{j_k}$ ($k = 1, 2, \ldots, T_j$) is the midpoint of $N_{j_k}N_{j_{k+1}}$ (where $N_{j_{T_j+1}} = N_{j_1}$), the $k$th edge of $\prod_j$. Suppose that $N_{j_k}N_{j_{k+1}}$ is moved to $E_{j_k}E_{j_{k+1}}$ in parallel with its midpoint $M_{j_k}$ overlapping with $P_{2i}$. Then, this line is moved to $P_{2i+1}$, just along the line segment $P_{2i}P_{2i+1}$, and a parallelogram region $\Sigma_{ij}^\ast$ can be obtained. According to Figure 6, it is clear that the edge $P_{2i}P_{2i+1}$ will not intersect with $N_{j_k}N_{j_{k+1}}$ if and only if $M_{j_k}$ is not contained in $\Sigma_{ij}^\ast$, which can be formulated as:

**Condition 5:** $M_{j_k}$ is not contained in $\Sigma_{ij}^\ast$.

For each $\prod_j$ ($j = 1, 2, \ldots, n_{\prod}$) and each edge $P_{2i}P_{2i+1}$ ($i = 0, 1, \ldots, m$) in the flight path, Condition 4 can be described as

$$l_i(x_i, y_i) > 0, \quad i = 1, 2, \ldots, f - 1; \quad j = 1, 2, \ldots, n_{\prod} \quad (16)$$
and Condition 5 can be described as

\[ d_{ij}(x_{2i}, y_{2i}, x_{2i+1}, y_{2i+1}) > 0, \quad i = 0, 1, \ldots, m; \quad j = 1, 2, \ldots, n_{\Sigma_1}; \quad k = 1, 2, \ldots, T_j \]  

(17)

where \( l_{ij} \) denotes the distance from the \( i \)th waypoint to the \( j \)th polygon, and \( d_{ij} \) denotes the distance from the midpoint of the \( k \)th edge in the \( j \)th polygon no-fly zones \( M_j \) to \( \Sigma_{ij}^* \).

### 3.3. No-fly zones and circular arcs

So far, only the line segments in the trajectory have been taken into account when considering the no-fly zones, which implies that there may be intersections between the circular arcs and the no-fly zones under certain circumstances. It is reasonable to focus on the line segments because they generally play a dominant role in the flight path in terms of total length. The circular arcs are neglected in the presence of no-fly zones in order to speed up the rate of convergence and find feasible solutions with fewer constraints. Next, the case of a circular arc is investigated further to make the result more accurate.

Considering the \( i \)th circular arc \( P_{2i-1}P_{2i}(i = 1, 2, \ldots, m) \) in the flight path and the \( j \)th circular no-fly zone \( \Omega_j(j = 1, 2, \ldots, n_{\Omega_1}) \) or the \( j \)th polygonal no-fly zone \( \prod_j(j = 1, 2, \ldots, n_{\prod_1}) \), a simplified judging condition is sought to investigate the relationship between \( P_{2i-1}P_{2i} \) and \( \Omega_j \) or \( \prod_j \).

The core is to use a rectangle to approximate a circular arc in order to utilize the methods of judging the relationship between the no-fly zones and line segments mentioned earlier.

First, the circular arc can be contained tightly in a rectangle \( P_{2i-1}P_{2i}F_{i1}F_{i2} \), indicated as \( \Gamma_i \) in Figure 8, where

\[
\begin{align*}
x_{Fi1} &= x_{2i-1} + \left( \frac{x_{2i-1} + x_{2i}}{2} - x_{o_i} \right) K_i \\
y_{Fi1} &= y_{2i-1} + \left( \frac{y_{2i-1} + y_{2i}}{2} - y_{o_i} \right) K_i \\
x_{Fi2} &= x_{2i} + \left( \frac{x_{2i-1} + x_{2i}}{2} - x_{o_i} \right) K_i \\
y_{Fi2} &= y_{2i} + \left( \frac{y_{2i-1} + y_{2i}}{2} - y_{o_i} \right) K_i
\end{align*}
\]

(18-21)

and the scale factor \( K_i \) is given as

\[
K_i = \frac{r_i}{\sqrt{(x_{2i-1} + x_{2i}/2 - x_{o_i})^2 + (y_{2i-1} + y_{2i}/2 - y_{o_i})^2}} - 1
\]

(22)
If there is no intersection between $\Gamma_i$ and the no-fly zone, there will be no intersection between the circular arc $P_{2i-1}P_{2i}$ and the no-fly zone.

**Condition 6:** $\Gamma_i$ does not intersect with $\Omega_j$ or $\prod_j$.

It should be noted that Condition 6 is also a sufficient condition to guarantee no intersection between $P_{2i-1}P_{2i}$ and $\Omega_j$ or $\prod_j$.

Secondly, the line segments of $P_{2i-1}P_{2i}$, $P_{2i}F_i$, $F_iF_{i-1}$ and $F_iP_{2i-1}$ are taken as augmented line segments of the trajectory to utilize the judging method proposed in Sections 3.1 and 3.2 to deal with circular and polygonal no-fly zones, respectively. To cancel excessive overlap and unnecessary judging regions, $\Gamma_i$ is simplified into two line segments $P_{2i-1}P_{2i}$ and $F_iF_{i-1}$, which almost cover the entire judging regions when employed.

**Condition 7:** $P_{2i-1}P_{2i}$ and $F_iF_{i-1}$ do not intersect with $\Omega_j$ or $\prod_j$.

It should be noted that it is not necessary to apply Condition 7 to all no-fly zones and circular arcs, to eliminate the conservativeness of this extended constraint. It is a complementary strategy, used when the method, which only considers the line segment constraints, fails to generate a feasible solution. In this case, the corresponding arcs which intersect with the no-fly zones can be added as supplementary constraints until a feasible solution is found. Therefore, the arcs do not need to be incorporated all together, thus reducing the computational complexity.

### 4. Nonlinear programming solver

#### 4.1. Sequential quadratic programming

Sequential quadratic programming (SQP) was proposed by Wilson (1963) and gradually improved by Han (1976, 1977), Powell (1978) and others, and is usually denoted as the Wilson–Han–Powell algorithm. Chamberlain et al. (1982) completed this improvement process to show that the SQP method is not only global convergent but also locally superlinearly convergent. Therefore, SQP has become one of the most effective algorithms used to solve nonlinear constrained optimization problems (Kim and Kim 2014; Roh and Kim 2002).

A typical nonlinear programming problem can be formulated as

$$\begin{align*}
\min & \quad f_{\text{obj}}(x) \\
\text{s.t.} & \quad h_i(x) = 0, \quad i = 1, 2, \ldots, n_{\text{eq}} \\
& \quad g_j(x) \geq 0, \quad j = 1, 2, \ldots, n_{\text{ineq}}
\end{align*}$$

(23)

where $f_{\text{obj}}(x)$ is the cost function, and $h_i(x)$ and $g_j(x)$ are the equality and inequality constraints, respectively. The problem can be materialized by a Lagrangian function as

$$L(x, \lambda) = f_{\text{obj}}(x) + \sum_{i}^{n_{\text{eq}}} \lambda_i h_i(x) + \sum_{j}^{n_{\text{ineq}}} \mu_j g_j(x)$$

(24)

where $\lambda_i$ and $\mu_j$ are the Lagrangian multipliers. The Hessian matrix of the Lagrangian function is

$$H_k = H_{k-1} + \frac{q_k q_k^T}{s_k^T q_k} - \frac{H_{k-1} s_k s_k^T H_{k-1}}{s_k^T H_{k-1} s_k}$$

(25)

where

$$s_k = x_k - x_{k-1}$$

(26)
\[ q_k = f_{\text{obj}}(x_k) + \sum_{i}^{n_{\text{eq}}} \lambda_i h_i(x_k) + \sum_{j}^{n_{\text{ineq}}} \mu_j g_j(x_k) - f_{\text{obj}}(x_{k-1}) - \sum_{i}^{n_{\text{eq}}} \lambda_i h_i(x_{k-1}) - \sum_{j}^{n_{\text{ineq}}} \mu_j g_j(x_{k-1}) \] (27)

In the course of optimization, the following approximated quadratic sub-problem is solved to ensure the monotonic descent of the objective function at each step in order to approach the feasible solution:

\[
\begin{align*}
\min & \quad \left( \frac{1}{2} \Delta x^T H_k \Delta x + \nabla f_{\text{obj}}(x_k)^T \Delta x \right) \\
\text{s.t.} & \quad h_i(x_k) + \nabla h_i(x_k)^T \Delta x = 0, \quad \Delta x = 0 \\
& \quad g_j(x_k) + \nabla g_j(x_k)^T \Delta x \geq 0, \quad \Delta x \geq 0
\end{align*}
\] (28)

According to the optimization of (28), the search direction \( \Delta x_k \) can be obtained, and then \( x_{k+1} = x_k + \alpha_k \Delta x \), where \( \alpha_k \in (0, 1) \) denotes the step size. The iteration repeats until the desirable convergence condition, the Karush–Kuhn–Tucker (KKT) condition, is satisfied. Therefore, the optimal solution to the nonlinear programming problem can be obtained.

4.2. SNOPT

SNOPT is a reliable constrained nonlinear programming solver that was designed to implement the SQP algorithm. SNOPT exhibits excellent performance in large-scale optimization problems and performs best in cases with a moderate number of variables (Gill, Murray, and Saunders 2008).

The source code of SNOPT is in Fortran. Therefore, SNOPT has strong portability and flexibility, and offers interfaces including Fortran, C/C++ and MATLAB, that can be used by most compilers. An effective method is used to compute the distance from a point to a polygon by computing the minimal distance from this point to each edge of the polygon (MATLAB Central 2008). It was originally developed in MATLAB and later rewritten in C++ for higher efficiency. Here, C++ is used to realize the function of Section 3 (the code is available upon request).

5. Mathematical simulation

The following mathematical simulations are provided to validate the effectiveness and the computational cost of the proposed algorithm.

5.1. Simulations without arc intersection judgement

The overall scenario parameters are provided in Table 1. The simulations are performed using a desktop computer with core i3 CPU, 4 GB memory and Windows 8.1. C++ language is utilized to realize this computer simulation. The corresponding results are shown in Figures 9–14, where the dashed areas are the no-fly zones. Notice that all these optimizations are carried out without using the judgement between no-fly zones and circular arcs. The proposed algorithm can solve the path planning problems within 1 s. It can be seen that the optimal solutions can be obtained quickly even though there are multiple kinds of no-fly zone, which means that the proposed method can be implemented in real time. Moreover, this algorithm can deal with not only convex polygons but also concave polygons, which is very important for practical problems.
Table 1. Simulation parameters I.

<table>
<thead>
<tr>
<th>P₀ (km)</th>
<th>P₁ (km)</th>
<th>ϕ₀ (deg)</th>
<th>ϕ₁ (deg)</th>
<th>Lₛ (km)</th>
<th>Computational time (s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Figure 9</td>
<td>(0, 0)</td>
<td>(20, 0)</td>
<td>30</td>
<td>-30</td>
<td>30</td>
</tr>
<tr>
<td>Figure 10</td>
<td>(0, 0)</td>
<td>(20, 0)</td>
<td>30</td>
<td>-30</td>
<td>30</td>
</tr>
<tr>
<td>Figure 11</td>
<td>(0, 0)</td>
<td>(30, 0)</td>
<td>30</td>
<td>-20</td>
<td>40</td>
</tr>
<tr>
<td>Figure 12</td>
<td>(0, 0)</td>
<td>(20, 0)</td>
<td>30</td>
<td>-30</td>
<td>30</td>
</tr>
<tr>
<td>Figure 13</td>
<td>(0, 0)</td>
<td>(30, 0)</td>
<td>30</td>
<td>-30</td>
<td>50</td>
</tr>
<tr>
<td>Figure 14</td>
<td>(0, 0)</td>
<td>(20, 0)</td>
<td>30</td>
<td>-40</td>
<td>40</td>
</tr>
</tbody>
</table>

Figure 9. Path planning with three circular no-fly zones.

Figure 10. Path planning with four circular no-fly zones.
5.2. Simulations with arc intersection judgement

However, owing to the lack of judgement between no-fly zones and circular arcs, there is a deficiency, as shown in Figure 15, where one of the arcs in the path has collided with a no-fly zone. This is because, to speed up convergence, the intersection between the circular arcs and the no-fly zones is not taken into account. In common scenarios, this simplified optimization may be conducted because the major parts of a feasible path are normally line segments. In the case of this problem, the judgement conditions for the circular arcs should be considered. With Condition 7 added, the result is shown in Figure 16, where the undesired collision can be eliminated completely. Furthermore, this enhancement can be illustrated by another example, shown in Figure 17. The overall scenario parameters are presented in Table 2.
5.3. **Comparative simulations**

There are many algorithms in the realm of path planning. The traditional methods to avoid no-fly zones are based on geometric characteristics. However, to the authors' knowledge, all these strategies can only guarantee that the upper bound of flight time is less than a specific value, rather than being strictly equal to this value in the process of regulating the path. This shortcoming does not exist in the proposed method because the flight time is a hard constraint embedded in the optimization.

In recent years, artificial intelligent optimization methods have played an active role in path planning. Diverse constraints can be formulated in a unified way without remarkable distinctions. GA and PSO are two typical representatives of this kind of algorithm. Here, PSO- and GA-based path planning methods are applied to the same scenario in Figure 10, where the flight range and
Figure 15. Undesired path planning. (a) Path planning with circular no-fly zones; (b) path planning with polygonal no-fly zones.

Figure 16. Improved path from Figure 15. (a) Path planning with circular no-fly zones; (b) path planning with polygonal no-fly zones.

Figure 17. Another example of undesired path planning and improved path planning. (a) Undesired path planning; (b) improved path planning.
the no-fly zone constraints are represented by corresponding penalty terms in the cost function as

\[ F = \omega_1 \Delta_1 - \omega_2 \Delta_2 + J \]

\[ \Delta_1 = (L_p - L_s)^2 \]

\[ \Delta_2 = \sum_{i=0}^{m} \sum_{j=1}^{n} d_{ij} \]

where \( \omega_1 \) and \( \omega_2 \) are the penalty weights for the range mismatch (denoted as \( \Delta_1 \)) and the total distance (denoted as \( \Delta_2 \)) to the expanded areas derived from (15) respectively, where the true range is denoted as \( L_p \). The simulation results are shown in Figures 18–20.

According to these comparative simulations, it can be seen that although the computational times of both methods are similar to the method proposed in this article, the precise satisfaction of flight time and avoidance of no-fly zones is difficult to achieve as these hard constraints can only be incorporated into the cost function to become soft constraints. Moreover, in both approaches there are too many parameters to tune, which poses severe difficulty for practitioners. In addition, as a common drawback of the evolutionary artificial optimization methods, GA and PSO exhibit clear sensitivities to the initial guessed solutions, which is not critical in the proposed scheme.
Figure 19. Path planning with four circular no-fly zones based on the genetic algorithm, where $\omega_1 = 5, \omega_2 = 2$. The final result is $L_p = 27.9465$ km and the computational time is 0.385 s.

Figure 20. Path planning with four circular no-fly zones based on particle swarm optimization, where $\omega_1 = 4.5, \omega_2 = 5$. The final result is $L_p = 27.5107$ km and the computational time is 0.343 s.

5.4. Monte Carlo simulations

To evaluate the effectiveness of the proposed method in a statistical manner, the corresponding Monte Carlo simulations were designed as follows.

To simplify the problem description and without loss of essential nature, the initial position is defined as the origin with $\gamma_0 = 30^\circ$, and the terminal position is fixed at (20, 0) with $\gamma_f = 150^\circ$. The given path length is $L_s = 30$. Then, a few specifications are offered to facilitate the configuration of the Monte Carlo simulations:

(1) All no-fly zones are set to be circles which are uniformly distributed in the rectangle formed by the vertices of (0, 10), (20, 10), (20, -10) and (0, -10). Their radii are uniformly distributed on [0.5, 3.5] km.
(2) The expectancy of the no-fly zones with large radii around the initial flight path and the terminal flight path is small, such that the feasible path may not be blocked.

(3) The possibility of intersection between two no-fly zones is low.

With these guidelines, 700 random examples are produced to conduct Monte Carlo simulations. Among all these, 34 examples fail completely, with some line segments intersecting with the no-fly zones owing to the inappropriate randomized geometry/locations of the no-fly zones; another 131 examples fail partly, with only some circular arcs intersecting with the no-fly zones; and the remaining 535 examples have feasible solutions satisfying all constraints. These simulations are first performed in the absence of arc intersection judgement to obtain fast solutions. With the entire arcs adding to the intersection judgement, nearly 90% of the partly failed examples become successful. The detailed percentages of the failed solutions are shown in Figure 21, where the horizontal coordinate is the total area percentage of no-fly zones and the vertical coordinate is the failed proportion. From a practical point of view, this provides available solutions for most cases with regard to both efficiency and effectiveness.

6. Conclusion

This article presented an effective path planning algorithm to cope with circular and polygonal no-fly zone constraints based on a path composed of line segments and circular arcs in an alternate manner within the SQP framework. The circular and polygonal no-fly zone constraints were reformulated into determining the relative position relationship between a polygon and a point using explicitly geometric transformations and approximations. With the help of the SNOPT software package, the feasible solution could be quickly found. The simulation results revealed the effectiveness and rapidity of the proposed method and showed that it can meet the practical requirements.

Disclosure statement

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