Path Planning and Adaptive Sampling in the Coastal Ocean

by

Sri Venkata Tapovan Lolla

B. Tech., Indian Institute of Technology Bombay (2010)S. M., Massachusetts Institute of Technology (2012)

Submitted to the Department of Mechanical Engineering in partial fulfillment of the requirements for the degree of

Doctor of Philosophy in Mechanical Engineering and Computation

at the

MASSACHUSETTS INSTITUTE OF TECHNOLOGY

February 2016

© Massachusetts Institute of Technology 2016. All rights reserved.

Author
Department of Mechanical Engineering
30^{th} October, 2015
Certified by
Pierre F. J. Lermusiaux
Associate Professor, Department of Mechanical Engineering
Thesis Supervisor
Accepted by
Nicolas Hadjiconstantinou
Co-Director, Computational Science and Engineering
Accepted by
Rohan Abeyaratne
Chairman, Department Committee on Graduate Theses

Path Planning and Adaptive Sampling in the Coastal Ocean

by

Sri Venkata Tapovan Lolla

Submitted to the Department of Mechanical Engineering on 30th October, 2015, in partial fulfillment of the requirements for the degree of Doctor of Philosophy in Mechanical Engineering and Computation

Abstract

When humans or robots operate in complex dynamic environments, the planning of paths and the collection of observations are basic, indispensable problems. In the oceanic and atmospheric environments, the concurrent use of multiple mobile sensing platforms in unmanned missions is growing very rapidly. Opportunities for a paradigm shift in the science of autonomy involve the development of fundamental theories to optimally collect information, learn, collaborate and make decisions under uncertainty while persistently adapting to and utilizing the dynamic environment. To address such pressing needs, this thesis derives governing equations and develops rigorous methodologies for optimal path planning and optimal sampling using collaborative swarms of autonomous mobile platforms. The application focus is the coastal ocean where currents can be much larger than platform speeds, but the fundamental results also apply to other dynamic environments.

We first undertake a theoretical synthesis of minimum-time control of vehicles operating in general dynamic flows. Using various ideas rooted in non-smooth calculus, we prove that an unsteady Hamilton-Jacobi equation governs the forward reachable sets in any type of Lipschitz-continuous flow. Next, we show that with a suitable modification to the Hamiltonian, the results can be rigorously generalized to perform time-optimal path planning with anisotropic motion constraints and with moving obstacles and unsafe 'forbidden' regions. We then derive a level-set methodology for distance-based coordination of swarms of vehicles operating in minimum time within strong and dynamic ocean currents. The results are illustrated for varied fluid and ocean flow simulations. Finally, the new path planning system is applied to swarms of vehicles operating in the complex geometry of the Philippine Archipelago, utilizing realistic multi-scale current predictions from a data-assimilative ocean modeling system.

In the second part of the thesis, we derive a theory for adaptive sampling that exploits the governing nonlinear dynamics of the system and captures the non-Gaussian structure of the random state fields. Optimal observation locations are determined by maximizing the mutual information between the candidate observations and the variables of interest. We develop a novel Bayesian smoother for high-dimensional continuous stochastic fields governed by general nonlinear dynamics. This smoother combines the adaptive reduced-order Dynamically-Orthogonal equations with Gaussian Mixture Models, extending linearized Gaussian backward pass updates to a nonlinear, non-Gaussian setting. The Bayesian information transfer, both forward and backward in time, is efficiently carried out in the evolving dominant stochastic subspace. Building on the foundations of the smoother, we then derive an efficient technique to quantify the spatially and temporally varying mutual information field in general nonlinear dynamical systems. The globally optimal sequence of future sampling locations is rigorously determined by a novel dynamic programming approach that combines this computation of mutual information fields with the predictions of the forward reachable set. All the results are exemplified and their performance is quantitatively assessed using a variety of simulated fluid and ocean flows.

The above novel theories and schemes are integrated so as to provide real-time computational intelligence for collaborative swarms of autonomous sensing vehicles. The integrated system guides groups of vehicles along predicted optimal trajectories and continuously improves field estimates as the observations predicted to be most informative are collected and assimilated. The optimal sampling locations and optimal trajectories are continuously forecast, all in an autonomous and coordinated fashion.

Thesis Supervisor: Pierre F. J. Lermusiaux Title: Associate Professor, Department of Mechanical Engineering

Acknowledgments

This thesis would not have materialized without the contributions of a number of people. First and foremost, I would like to convey my gratitude to my advisor, Prof. Pierre Lermusiaux for his guidance and invaluable support during the course of this thesis. I am extremely grateful to him for allowing me the flexibility to choose and work on different research problems of my interest. Over the years, he has always impressed me with his extraordinary work rate and scrupulous attention to detail. His passion and enthusiasm towards research and teaching have been a constant source of inspiration for me. As a graduate student, it is very easy to get lost in the details of the work and lose sight of the bigger picture. Pierre has always encouraged me to take a few steps back to appreciate the relevance and the broader implications of the research. Pierre's quirky sense of humor, reflected in his surprisingly frequent references to soccer and in his famous quotes, such as 'I agree with myself', has lightened the mood during many tense research discussions. Pierre, I am very glad to have had the opportunity to work with you, and I wish you the best for the future.

I would like to thank the members of my thesis committee–Prof. Youssef Marzouk, Prof. Henrik Schmidt and Dr. Franz Hover for their helpful suggestions during the committee meetings. It is no understatement to say that this thesis has enormously benefited from Prof. Marzouk's insightful queries and comments. His introductory course on Numerical Methods for Stochastic Modeling and Inference was instrumental in laying the foundation for a majority of this thesis. I am particularly thankful to Prof. Henrik Schmidt for his tips on effectively communicating my research to a general audience, and to Dr. Franz Hover for making me aware of many practical aspects of this research.

It is hard to overstate the importance of Administrative Assistants in a graduate student's career. Purveyors of professor whereabouts, last-minute signatures, travel receipts and free candy, they arguably are the people who keep a university functioning smoothly. I would like to thank Mrs. Marcia Munger for being a calming influence and for taking care of all my administrative issues with remarkable efficiency. Marcia, thank you so much for always being there for a casual chat, and also for decrypting Pierre's instructions from time to time. I am also thankful to Sophia Hasenfus and Geoffrey Fox for their alacrity and patience in scheduling the committee meetings. I am grateful to the staff of the MechE Graduate Office-Leslie Regan, Joan Kravit, Una Sheehan; and the administrator of the CSE program, Kate Nelson, for their assistance in all department-related matters over the years.

I am extremely thankful to the members of the MSEAS group, both past and present, for being such an amazing company and a family away from home! Special thanks to Dr. Patrick 'The King' Haley for his helpful suggestions and for patiently answering all my questions over the years. Pat, many ideas in this thesis are a direct byproduct of our discussions. I am particularly thankful for all your help with the MSEAS cluster and the Philippine path planning simulations. I will always fondly remember our interactions during the long evenings leading up to the A-MISSION and LEARNS deadlines. Thanks to Wayne Leslie for his humor, music, managing the group's web-pages and for his general advice. Themis Sapsis, Matt Ueckermann, Thomas Søndergaard and Konuralp Yiğit also deserve a special mention in this section. Being the senior students in MSEAS when I started at MIT, they played a crucial role in helping me settle into the group. Themis–I've always been astounded by your brilliance. Thank you for teaching me so much, your encouragement and guidance. Matt-thank you for your generosity, eagerness to help, introducing me to QuickTime and for the 2.29 FV Framework, which continues to be the work horse of a majority of the group's research. Thomas-thank you for introducing me to the beautiful world of data assimilation. I admire your passion for elegant solutions, and particularly enjoyed taking the two courses on Dynamics with you. Konur-thank you for the elaborate discussions on level-set methods, control theory and for introducing me to Hamilton–Jacobi–Bellman equations. Thanks to Akash 'Champak' Phadnis for being a wonderful friend, for sharing my enthusiasm towards free-food, and for his kind words of encouragement during the initial hurdles of graduate school; Peter Lu for his cheerfulness and excellent attitude towards life; Chris 'Mai Tai' Mirabito for the epic NFL fantasy games, amusing me with his extensive knowledge of Nantucket, many casual discussions and more recently, for using the path planning code; Jen Landry for being one of the sanest people at MIT! Thank you for your generosity with food, at conversation, and for bringing a sense of normalcy to the group. I will miss your presence in the workplace. Many thanks to Deepak Subramani for his astonishing insight into different aspects of everyday life, his camaraderie, all the good times we have shared, including the numerous impromptu visits to Champions for a taste of their nachos; Jing Lin for his updates to the 2.29 codes, friendship, support and calm demeanor; Sydney Sroka for being an amazing friend, running partner and a great listener; John Aoussou for all the laughs, advice, and for introducing me to Nokhochi!; Arkopal Dutt, Chinmay Kulkarni, Florian Feppon, Johnathan Vo and Corbin Foucart for their help in the final stages of this thesis. Thanks to all the amazing undergraduates and high school students I have had the pleasure to work with–Jake Wamala, Shavinesh Sukesh, Mariah Murray, Sina Booeshaghi, Quantum Wei, Jorge Colmenero, Benjamin Hessels, Ajay Jain, Chuang Tang and Abhinav Gupta.

I want to thank all my friends outside of work for making my time at MIT a memorable one. In particular, I am extremely grateful to Arun Paidimarri, Sayalee Mahajan and Sameer Joglekar for being awesome friends, for always being there and looking out for me, and supporting me during turbulent times. I am thankful to my past roommates, Himanshu Jain, Matthew Getz, Timothy Helbig, Hong Sio, Abishek Kashinath, Chaitanya Misal, Ashwin Raghavan and Suhrid Deshmukh for all the wonderful memories. I also want to thank my friends at MIT for keeping me social– Nachiket Desai, Vishnu Sresht, Pratik Chaudhari, Sagar Chakraborty, Sivaraman Ramaswamy, Atulya Yellepeddi, Nikhil Naik, Gauri Joshi, Mehul Tikekar, Diviya Sinha, Ujwal Radhakrishna, Suvinay Subramanian, Yashovardhan Chati, Vaibhav Unhelkar, Divya Panchanathan, Jaichander Swaminathan, Kishor Nayar, Naga Neehar Dingari, Devendra Shelar, Chiraag Juvekar, Sai Kulkarni, Manish Shetty, Pritish Kamath, Haritha Chileveru, Ankur Gupta, Ankit Shah, Anasuya Mandal, Hussain Karimi, Sasan Ghaemsaidi and Sandeep Lahiri. Thanks to Priyank Kumar, Ketan Nayak, Kushal Kedia, Vikrant Vaze, Vivek Raghunathan, Rohit Kannan, Pranab Sharma, Harish Sundaresh, Gaurav Kewlani, Saurabh Gandhi, Reetik Sahu and Swati Gupta for the epic badminton matches!

I am also thankful to all the amazing people I have met at MIT over the years. Being at MIT has truly been a rewarding and humbling experience-there was never a dull day on campus. The willingness of people to help each other out during difficult times, placing others above themselves, is truly heartwarming to witness. Special thanks to John Capomaccio for his cheerfulness and light-hearted conversations, which were very helpful during those long work nights.

Finally, I would like to thank all my family members for their love, affection and constant support over the years. My brother, Tapasvi Lolla, and sister, Seethalakshmi Hariharan have served as ideal role models, showing me the way whenever I was lost. I am grateful to them for always being there, both in times of hardship and happiness. Above all, I am thankful to my parents, Kumaraswamy Sharada and Surya Prakasa Rao Lolla for everything in life. I cannot even begin to imagine where I would be without their guidance and sacrifices at every step. Amma and Appa, this thesis is dedicated to you.