

Solving a Problem of the Lateral Dynamics Identification of a UAV using a Hyper-heuristic for Non-stationary Optimization

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Abstract: A control system of an Unmanned Aerial Vehicle (UAV) requires identification of the lateral and longitudinal dynamics. While data on the longitudinal dynamics can be accessed via precise navigation devices, the lateral dynamics is predicted using such control parameters as aileron, elevator, rudder, and throttle positions. Autoregressive neural networks (ARNN) usually demonstrate high performance when modeling dynamic systems. At the same time, the lateral dynamics identification problem is known as non-stationary because of constantly changing operating conditions and errors in control equipment buses. Thus, an optimizer for ARNN must be accurate enough and must adapt to the changes in the environment. In the study, we have proposed an evolutionary hyper-heuristic for training ARNN in the non-stationary environment. The approach is based on the combination of the algorithm portfolio and the population-level dynamic probabilities approach. The hyper-heuristic selects and controls online the interaction of five evolutionary metaheuristics for dealing with dynamic optimization problems. The experimental results have shown that the proposed approach outperforms the standard back-propagation algorithm and all single metaheuristics.

1 INTRODUCTION


Fully automatic UAVs have many advantages, in particular, reduced piloting costs, the ability to fly for a longer time, faster response, and the ability to control more external factors at the same time. When developing autonomous UAVs, one must design a control system, which would be sufficiently robust in the changing operating conditions (changes in direction and gusts of wind, changes in the density of the air environment, etc.) and in errors in control equipment buses (errors in measuring aerodynamic parameters, errors of executive bodies, etc.). The UAV control system must be able to identify the parameters, which are used for the UAV control (Handbook of Unmanned Aerial Vehicles, 2015).

Any UAV can be modeled as a non-linear dynamic system. The system usually has 6 degrees of freedom and can be decomposed into two independent subsystems with 3 degrees of freedom for representing the lateral and longitudinal dynamics of the UAV (Chen & Billings, 1992). The longitudinal dynamics is used for solving trajectory

motion and navigation problems. Nowadays, these problems are efficiently solved by processing data from precise navigation devices. The lateral dynamics control is used for stabilizing the UAV on the flight path. In this study, we will focus on the problem of identifying the lateral dynamics parameters.

One of the efficient approaches for modeling dynamic systems is autoregressive neural networks, which have demonstrated high performance in solving many real-world identification problems (Bianchini et al., 2013. Billings, 2013). The problem of training neural networks is an optimization problem, which usually is solved by gradient methods. At the same time, identification of the lateral dynamics is performed in the changing environment, thus, the optimization problem belongs to the class of non-stationary optimization. An optimization algorithm applied for training ARNN must be able to adapt to the changes in the environment.

In the field of evolutionary computation, there exist approaches for dealing with non-stationary problems. When solving real-world optimization

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problems, usually we have no a priori information on types of changes and moments when changes appear. Therefore, it is hard to select and tune an appropriate evolutionary algorithm (EA) for solving a particular problem.

In the study, we have proposed an evolutionary hyper-heuristic for training ARNN in the non-stationary environment. A hyper-heuristic is a metaheuristic for constructing, selecting, and operating low-level heuristics and metaheuristics. The proposed approach is based on the combination of the algorithm portfolio applied in the field of machine learning and the population-level dynamic probabilities approach applied in evolutionary computation. The proposed hyper-heuristic selects and controls online the interaction of five evolutionary metaheuristics for dynamic optimization problems. Every single metaheuristic has advantages within a certain type of changes in the environment.

The proposed approach has been applied for solving a real-world problem of identifying the lateral dynamics of a fixed-wing UAV with remote control. We have compared the performance of the proposed approach with the standard back-propagation algorithm and all single metaheuristics.

The rest of the paper is organized as follows. Section 2 describes related work. Section 3 describes the proposed approach and experimental setups. In Section 4, the experimental results are presented and discussed. In the conclusion, the results and further research are discussed.

2 RELATED WORK

2.1 Artificial Neural Networks for Identification of UAV Parameters

The target parameters for solving the identification of the lateral dynamics problem are pitch, roll, and yaw angles. The angles correspond to three Euler angles and determine the UAV's orientation in the normal coordinate system (Figure 1). Pitch angle (θ) is the angle between the longitudinal axis of UAV and the horizontal plane. Roll angle (γ) is the angle of rotation of UAV around the longitudinal axis. And yaw angle (ψ) is the angle of rotation of UAV in the horizontal plane relative to the vertical axis.

The target parameters depend on the following values of control parameters: positions of aileron (Δa), elevator (Δe), rudder (Δr), and throttle control lever (Δth). Since UAV is a dynamic system, the current values of the target parameters also depend on the values in the past moments (Handbook of

Unmanned Aerial Vehicles, 2015. Puttige & Anavatti, 2007).

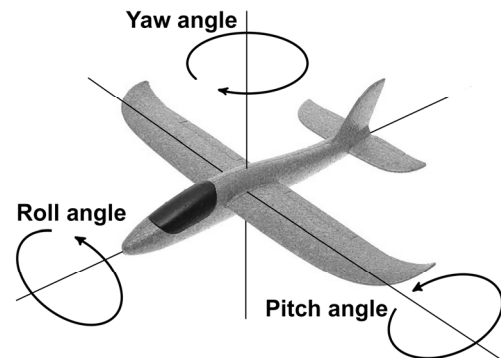


Figure 1: Angles of pitch, roll, and yaw.

There exist various approaches for the identification of UAV parameters. One of the popular tools for identifying parameters is artificial neural networks (NNs). The advantage of NNs is their simple hardware implementation. NN training for the identification of parameters can be done offline after collecting data about the UAV operation or online during the flight. Online training allows the model to be adapted to changes in operating conditions during the flight, but usually, the identification accuracy is lower, because less training data is used for training (Bianchini et al., 2013. Billings, 2013. Puttige & Anavatti, 2007. Omkar et al., 2015).

In this study, we will use a recurrent NN, namely nonlinear autoregressive with exogenous inputs model (NARX), which has proved its effectiveness in solving hard dynamic modeling and control problems (Billings, 2013).

We denote the target parameters as (1) and the controlled parameters as (2):

$$y(t) = (\theta(t), \gamma(t), \psi(t)), \quad (1)$$

$$u(t) = (\Delta a(t), \Delta e(t), \Delta r(t), \Delta th(t)). \quad (2)$$

Then the autoregressive model can be represented in the form of the dependence (3), which must be identified using a NN (Figure 2):

$$y(t) = f_{NARX}(u(t-1), \dots, u(t-T_u), y(t-1), \dots, y(t-T_y)), \quad (3)$$

here T_u and T_y are the numbers of u and y values from the previous time instances (the lag).

2.2 Evolutionary Non-stationary Optimization and Hyper-heuristics

Optimization problems that change over time are called dynamic optimization problems (DOP) or

time-dependent problems (also called non-stationary optimization or optimization in changing (non-stationary or dynamic) environment) (Yang, 2013. Branke, 2002).

In non-stationary problems, the value and position of the global optimum can change over time, thus an optimization algorithm must be able to track changes and adapt to a new environment. The performance criteria of the algorithm are the accuracy and speed of adaptation to changes. Traditional “blind-search” approaches, including EA, do not have the necessary properties for performing adaptation to changes in the environment and they tend to converge to the best-found solution, losing information about the search space accumulated at the previous stages of the search.

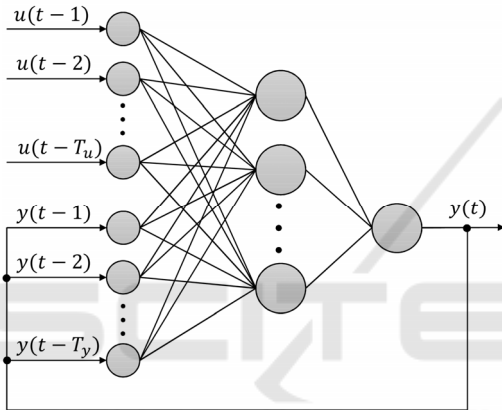


Figure 2: ARNN architecture.

Many heuristics for non-stationary optimization have been proposed: restarting the search procedure, local search to adapt to changes, memory mechanisms, mechanisms for maintaining diversity, multi-population approaches, adaptation and self-adaptation, algorithms with overlapping generations, etc. At the same time, there exist many different types of changes in the environment, which can demonstrate different features, speeds, and strength of changes. Each of the heuristics mentioned above performs well with some types of changes and fails with others (Nguyen et al., 2012). Unfortunately, many real-world DOPs have unpredictable changes (Yang, 2013).

A hyper-heuristic is a meta-approach, which creates, selects, or combines different basic operations, basic heuristics, or combinations of heuristics for solving a given problem or for increasing the performance of solving the problem. One of the applications of hyper-heuristic is the automated design and self-adaptation of EAs (Burke

et al., 2013). A classification of hyper-heuristics is proposed in (Burke et al., 2018). Based on the classification, we need to design an online selective hyper-heuristic for solving non-stationary optimization problems using a predefined set of heuristics.

3 PROPOSED APPROACH AND EXPERIMENTAL SETUPS

3.1 Online Selective Hyper-heuristic for Non-stationary Optimization

In the field of machine learning, there is a well-known approach called the algorithm portfolio, which was originally proposed for the selection of strategies in financial markets, and now is used to select algorithms for solving computationally complex problems (Baudiš & Pošík, 2014). The main idea of the portfolio of algorithms method is to assess the performance of algorithms depending on the input data of the problem being solved. The user of the method must define the performance criterion and the selection strategy. The choice of the algorithm can be done once (offline) or using a schedule in the process of solving the problem based on the current situation (online). In this work, we will use a modified offline error (Nguyen et al., 2012):

The strategy for choosing a heuristic must provide an effective solution to the problem. For preventing the greedy (local) behavior of the hyper-heuristic, we will use a probabilistic choice. The probabilities of choosing a specific heuristic should adapt when changes in the environment appear. The probabilities of less effective heuristics should be decreased in favor of more efficient ones. A similar approach in EAs is called the Population-Level Dynamic Probabilities (PDP) adaptation method (Niehaus & Banzhaf, 2001).

We denote the set of heuristics as $H = \{h_i\}$ ($i = \overline{1, |H|}$). The set H contains the following heuristics used in the field of non-stationary optimization: restarting, local adaptation to changes, implemented as a variable local search (VLS) (Vavak et al., 1998), an explicit memory mechanism (Branke, 1999), a mechanism for maintaining diversity based on the niche method (Ursem, 2000), and self-tuning EA with controlled mutation (Grefenstette, 1999).

In the study, the probabilities of choosing heuristics are not specified explicitly but are presented by the distribution of the number of evaluations of the fitness function by each of the

heuristics. To do this, the whole population of size $PopSize$ is divided into subpopulations of size $subPop_i$, $i = \overline{1, |H|}$, where $PopSize = \sum_{i=1}^{|H|} subPop_i$.

The size of a subpopulation is defined by evaluating the vectors of the parameters of global and local adaptation.

The vector of global adaptation parameters v^{glob} (9) is used to estimate the probability of occurrence of changes of a particular type. The probabilities of using heuristics that have shown higher performance in the previous cycles should increase. The re-evaluation of v^{glob} is based on the PDP model.

The vector of local adaptation parameters v^{local} (10) ranks heuristics in the local adaptation cycle until the next changes in the environment.

The pool of redistributed resources is formed by subtracting random individuals from each subpopulation Δ_{subPop} . The value of Δ_{subPop} is a parameter of the hyper-heuristic. Condition (4) must be satisfied for ensuring that even the least effective heuristic is involved in finding a solution.

$$\Delta_{subPop}: \quad subPop_i - \Delta_{subPop} \geq subPop_{min}, i = \overline{1, |H|}, \quad (4)$$

here Δ_{subPop} is a parameter for the distribution of sizes of subpopulations $subPop_i$, $i = \overline{1, |H|}$, $subPop_{min}$ is the minimal size of a subpopulation.

The performance of heuristics in one local cycle is estimated using a modified offline error (5), which is minimized.

$$mOE^{glob}(h_i) = \frac{1}{T_c} \sum_{t=1}^{T_c} f(x_{bestFound}(h_i), t), \quad (5)$$

here mOE^{glob} is the performance of h_i , T_c is the number of generations between two changes in the environments, c is the counter for local cycles ($c = 1, 2, \dots$), f is the fitness function value for the best-found individual $x_{bestFound}(h_i)$ by h_i at the moment t .

To calculate the parameters of global $v^{glob}(t, c)$ and local $v^{local}(t)$ adaptations, heuristics are ranked by the values mOE^{glob} and by $f(x_{bestFound}(h_i), t)$, respectively:

$$rank_i^{glob} \leq rank_j^{glob}, \quad \text{if } mOE^{glob}(h_i) \leq mOE^{glob}(h_j), \quad (6)$$

$$rank_i^{local} \leq rank_j^{local}, \quad \text{if } f(x_{bestFound}(h_i), t) \leq f(x_{bestFound}(h_j), t), \quad (7)$$

here $rank_i^{glob}, rank_i^{local} \in [1, |H|]$, $i = \overline{1, |H|}$.

At the initialization stage, the global adaptation parameter and the distribution of the sizes of subpopulations are filled with equal values (8) and (11). At the next local adaptation cycle, the global parameter is recalculated as a linear combination of the previous and new values, where the new value is calculated using the distribution proportional to the global adaptation ranks (9).

$$v_i^{glob}(0, 0) = \frac{1}{|H|}, i = \overline{1, |H|}, \quad (8)$$

$$v_i^{glob}(t, c + 1) = (1 - \eta) \cdot v_i^{glob}(t, c) + \eta \cdot \frac{2 \cdot (|H| - rank_i^{glob} + 1)}{|H| \cdot (|H| + 1)}, \quad (9)$$

$$v_i^{local}(t) = rank_i^{local}, \quad (10)$$

here $\eta \in [0, 1]$ is the global learning rate (default value is $\eta = 0.5$).

When calculating new values of the sizes of subpopulations, Δ_{subPop} of random individuals is subtracted from each subpopulation. The whole pool of individuals is distributed taking into account the value of the local adaptation parameters for encouraging effective heuristics within the current state of the environment and taking into account the value of the global parameters for encouraging heuristics to predict new changes in the environment (12).

$$subPop_i(0) = \frac{PopSize}{|H|}, \quad (11)$$

$$subPop_i(t + 1) =$$

$$subPop_i(t) - \Delta_{subPop} + \frac{\Delta_{subPop} \cdot |H|}{2} \times \left[\frac{2 \cdot (|H| - v_i^{local}(t) + 1)}{|H| \cdot (|H| + 1)} + v_i^{glob}(t) \right]. \quad (12)$$

After determining the new sizes of subpopulations, we redistribute individuals using random migrations. The traditional “the best replaces the worst” approach is less effective because leads to premature convergence and the loss of population diversity.

Control of changes in the environment in the proposed approach is performed by recalculating the fitness of the current best-found solution.

The proposed hyper-heuristic is presented below using a pseudo-code:

Input: a set of basic heuristics H , a detector for changes in the environment, the performance criterion for selecting heuristics (5).

Initialization: the whole population is divided into $|H|$ subpopulations of equal

size, each heuristic is assigned to its subpopulation.

Do while the problem is solving (a cycle of global adaptation):

Re-evaluate the global adaptation parameters vector (6)-(12).

Do while the changes in the environment are not detected:

Re-distribute sizes of subpopulations according to parameters of the global and local adaptation vectors.

Do for the predefined number of generations (a cycle of local adaptation):

Solve the optimization problem by evolving all subpopulations using their assigned heuristics. If the changes are detected, then stop the local adaptation cycle.

Re-evaluate the local adaptation parameters vector ().

Output: a set of the best-found solutions from all generations.

3.2 The Lateral Dynamics Identification Problem

The problem of identifying the parameters of lateral motion dynamics in real-time was solved for a UAV developed at the University of New South Wales in Australia (Puttige & Anavatti, 2007. Isaacs et al., 2008). The UAV is a compact aircraft with a fixed wing (high-wing). The UAV equipment includes onboard equipment and a ground control station for remote control. Parameter identification data provided by the School of Engineering and Information Technology (University of New South Wales, Canberra, Australia).

Training data are represented by 6 datasets obtained for different operating conditions of the UAV. All values of the measured parameters were recorded with a frequency of 0.02 sec. The datasets volumes (the number of records) are 17981, 11532, 6774, 20112, 8681, and 15756.

Because of the limitations of the UAV onboard equipment, the following settings of NN are used: the number of neurons in the hidden layer is up to 10 (in (Puttige & Anavatti, 2007) only 4 neurons are used), the maximum number of training epochs is 15, the size of the subsample (mini-batch) for training up to 25 examples. In this study, we will use similar parameter requirements to compare the results with the previously obtained results. We have defined the following effective setting of NN hyper-parameters using the grid search: the number of neurons in the hidden layer is 5, the size of the subsample is 25,

$T_u = T_y = 7$. Settings for the hyper-heuristic approach are presented in Table 1.

Table 1: Settings for hyper-heuristic.

Parameter	Value
Population size, <i>PopSize</i>	100
The number of subpopulations, <i>[H]</i>	5
The minimum size of a subpopulation, <i>subPop_{min}</i>	5
The dimensionality of the optimization problem	93
Chromosome encoding accuracy in genetic algorithm	1.0E-2
The number of independent runs	40
The archive size for the explicit memory algorithm	5
The niche size for the diversity maintenance mechanism	0.025

We use the root mean square error (RMSE) for each target parameter as a performance measure. The results obtained by the proposed approach are compared with the results obtained by the conventional backpropagation method, by EAs using one of the basic heuristics of non-stationary optimization, by an estimation of a random choice of one of the basic heuristics, and with the results obtained earlier by UAV developers.

4 EXPERIMENTAL RESULTS AND DISCUSSION

The software implementation of algorithms for our experiments was performed in Python 3.7 using the Keras package for NNs.

The results of solving the problem averaged over all datasets are shown in Table 2. The box-plot diagrams obtained from independent runs are shown in Figure 3.

An example of the NN operations on an interval of 500 values (10 sec) is shown in Figure 4.

Figure 5 shows the results of ranking the approaches averaged over all runs and target angles (the lower the better). Table 3 shows the results of testing the hypothesis about a statistically significant difference in the results of the experiments (Mann-Whitney-Wilcoxon test, MWW).

As can be seen from the results of experiments, EAs for non-stationary optimization significantly outperform the traditional method for training NN using the backpropagation of the error. The heuristic for restarting the search procedure has the largest variance of results, which may indicate that changes in the environment are not very intense and may be cyclic.

Table 2: The results of the UAV Lateral Dynamics Identification Problem Solving (RMSE).

Approach	Angles, degrees			Mean
	Roll	Pitch	Yaw	
The previous result	0.0068	0.0167	0.0010	0.0082
Backpropagation	0.0102	0.0534	0.0316	0.0318
The best single heuristic	0.0041	0.0123	0.0009	0.0058
Average for basic heuristics	0.0084	0.0184	0.0022	0.0097
Hyper-heuristic	0.0048	0.0108	0.0008	0.0054

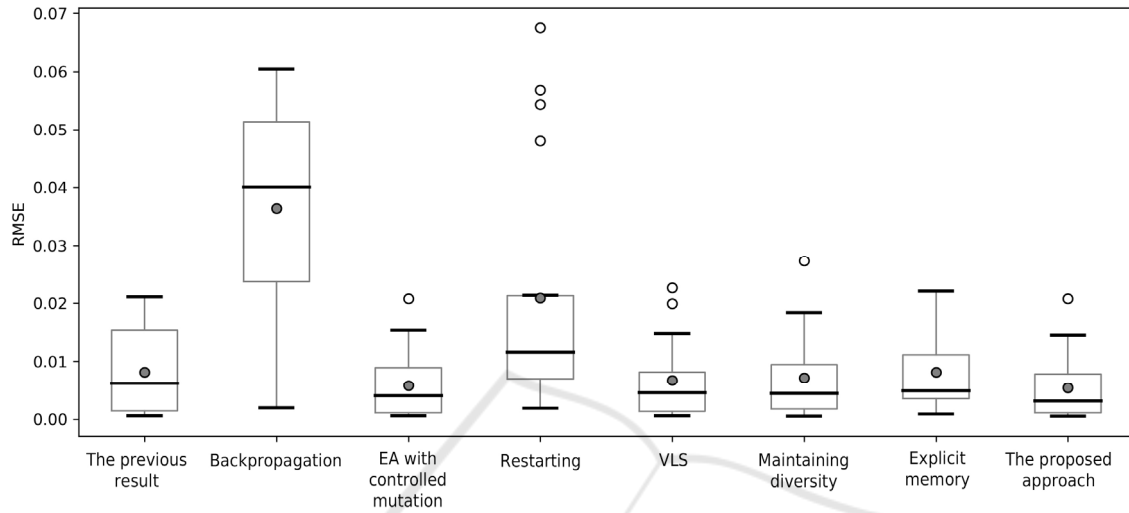


Figure 3: Box-plots for the results.

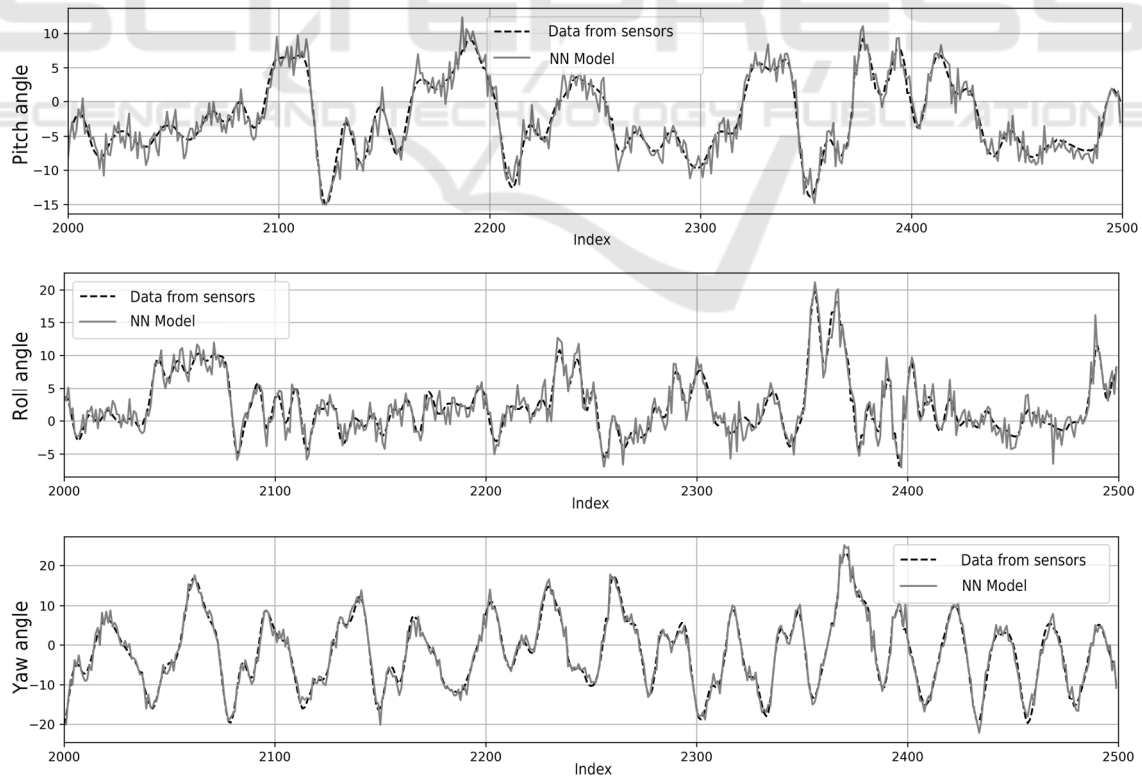


Figure 4: An example of the model-based prediction for 10 seconds using dataset 1.

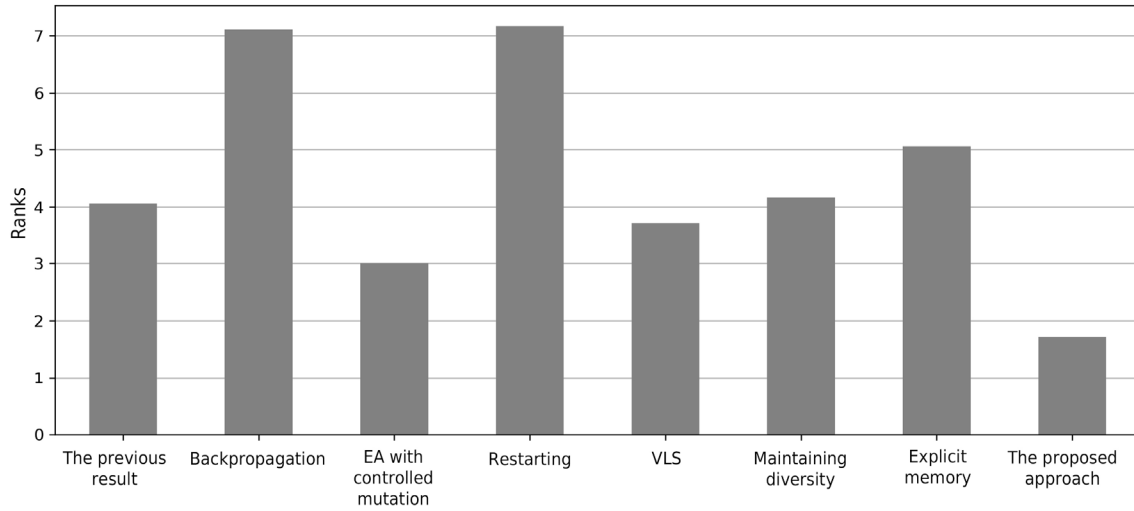


Figure 5: The ranking of the approaches.

Table 3: The results of the MWW test.

The proposed approach is	The previous result	NN with the backpropagation algorithm	EA with controlled mutation	Restarting optimization	VLS	Maintaining diversity	Explicit memory	Sum
Roll angle								
better	4	3	3	6	6	5	5	32
equal	1	0	2	0	0	1	1	5
worse	1	3	1	0	0	0	0	5
Pitch angle								
better	4	6	4	6	3	5	4	32
equal	1	0	1	0	3	1	2	8
worse	1	0	1	0	0	0	0	2
Yaw angle								
better	4	6	3	6	4	5	5	33
equal	0	0	3	0	2	1	1	7
worse	2	0	0	0	0	0	0	2

For the roll angle, the best results, averaged over all data sets, were obtained by the EA with controlled mutation. For pitch and yaw angles, the proposed approach outperforms the best results obtained with a single heuristic. The results obtained using the proposed approach also outperform the results previously obtained by UAV developers.

As we can see, the proposed approach outperforms the performance of randomly selecting one of the heuristics for all target parameters, estimated as the performance averaged over all single heuristics. That means if we have no a priori information on the problem and cannot select an appropriate heuristic, training NN using the proposed hyper-heuristic is more preferable.

5 CONCLUSIONS

Non-stationary optimization is a challenging task for

many optimization techniques. EAs propose many different heuristics for dealing with DOPs, but in real-world problems, the choice of an appropriate algorithm is not obvious and difficult. The hyper-heuristic conception proposed to design a high-level meta-approach for operating many low-level heuristics or algorithms that make it possible to automatically build the problem-specific approach online.

In the study, we have proposed a new hyper-heuristic for solving DOPs based on the combination of the algorithm portfolio and the population-level dynamic probabilities approach. The hyper-heuristic has been applied for solving the hard non-stationary real-world problem of identifying the lateral dynamics of a UAV using ARNN. The experimental results have shown that the proposed approach outperforms the standard backpropagation algorithm, which is not able to adapt to changes in the environment. The proposed hyper-heuristic also

outperforms single non-stationary heuristics, because it can select an effective combination of heuristics for an arbitrary situation in the environment.

In our further work, we will investigate the proposed approach with different sets of heuristics and will attempt to introduce better feedback in the adaptation process.

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