Joint search of optimal topology and trajectory for planar linkages

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Abstract

We present an algorithm to compute planar linkage topology and geometry, given a user-specified end-effector trajectory. Planar linkage structures convert rotational or prismatic motions of a single actuator into an arbitrarily complex periodic motion, which is an important component when building low-cost, modular robots, mechanical toys, and foldable structures in our daily lives (chairs, bikes, and shelves). The design of such structures requires trial and error even for experienced engineers. Our research provides semi-automatic methods for exploring novel designs given high-level specifications and constraints. We formulate this problem as a non-smooth numerical optimization with quadratic objective functions and non-convex quadratic constraints involving mixed-integer decision variables (MIQCQP). We propose and compare three approximate algorithms to solve this problem: mixed-integer conic-programming (MICP), mixed-integer nonlinear programming (MINLP), and simulated annealing (SA). We evaluated these algorithms searching for planar linkages involving 10—14 rigid links. Our results show that the best performance can be achieved by combining MICP and MINLP, leading to a hybrid algorithm capable of finding the planar linkages within a couple of hours on a desktop machine, which significantly outperforms the SA baseline in terms of optimality. We highlight the effectiveness of our optimized planar linkages by using them as legs of a walking robot.

Keywords

mixed integer, topology, geometry, optimization

Introduction

Over the past decades, robots have profoundly changed the industry, scaling up the productivity and simplifying the workflow of assembly lines. With their superior reliability and accuracy, however, comes a high fabrication cost and time-consuming maintenance. For robots to serve other aspects of our lives, they have to be versatile and adapt to rapidly changing tasks. To this end, we have witnessed an ongoing trend in both industry (HEBI 2019) and research (Murata et al., 2002; Hayakawa et al., 2020) communities towards low-cost, modular robot designs. This type of modular hardware opens the door to a huge space of infinitely many robot designs that can be exploited to accomplish a variety of tasks. A pivotal challenge faced by a robot designer is to determine the “optimal” design to accomplish a given task.

This paper addresses the problem of computational task-driven, design optimization for planar linkages. Planar linkages are mechanical structures built out of a set of rigid bodies connected by hinge joints. These structures are capable of converting simple rotational or linear motion into arbitrarily complex, curved motion. Being electronics-free and low-cost, planar linkages have been studied for centuries and used ubiquitously in mechanical tools, household accessories, and vehicles. As illustrated in Figure 1, they can also be integrated into low-cost robots to fulfill requirements of different types of locomotion for walking, swimming, and flying (Hemández et al., 2016; Thomaszewski et al., 2014). However, the design of planar structures requires significant trial and error, even for experienced engineers.

Computational robot design (Ha et al. 2018a, 2018b; Whitman et al., 2020) has recently drawn increasing attention, partly due to high-performance computers. The decision space can grow exponentially with the complexity of the robot, so these methods are limited to designing sequential manipulators with no more than a few links. These links are standardized with fixed geometric shapes, so the design algorithm only

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needs to determine the connectivity (or topology) of those links, leaving only a discrete decision space of design variables to the designer. Prior works utilize algorithms such as A* search (Ha et al., 2018a) and Q-learning (Whitman et al., 2020) to solve the underlying optimization problem. Standardized links are sufficient for sequential manipulators because they can use multiple actuators to move the end-effector. With a single actuator, however, the end-effector of a planar linkage can only trace out a single curve, and a design algorithm must jointly search for both the geometry and topology of links to cover a large variety of curve shapes, which poses a much more challenging decision-making problem in a mixed continuous-discrete space.

Main Results: We propose a new algorithm to automatically search for topology and geometry for a large subclass of planar linkages that are specified by prior works Keckemethy et al. (1997); Thomaszewski et al. (2014); Bächler et al. (2015). Our main idea is to formulate the problem as a mixed-integer numerical optimization with quadratic objectives and non-convex, quadratic constraints, or MIQCQP. We then propose and compare the performance of three algorithms to approximate the optimal solutions: a mixed-integer conic programming (MICP) algorithm that uses a piecewise convex relaxation of non-convex constraints; a mixed-integer nonlinear programming (MINLP) algorithm that uses sequential quadratic programming (SQP) to find locally feasible solutions for non-convex constraints; a simulated annealing (SA) algorithm that randomizes both the geometry and topology, which is a variant of Zhu et al. (2012). We have evaluated our method in a row of optimization tasks with 5 – 7 rigid bodies tracing out complex end-effector curves. These hybrid algorithms can find a solution within a couple of hours on a desktop machine, and the results exhibit an averaged 9.3× higher optimality when compared with the SA-baseline.

This paper is an extended version of our prior work Pan et al. (2019), where we proposed the original MICP relaxation scheme to solve MIQCQP approximately. We extend over the prior work in three ways. First, we propose a new MIQCQP-approximation scheme based on MINLP. MINLP solver tries to satisfy non-convex constraints exactly and achieves a better balance between computational time and the optimality of the resulting solution. Second, we initialize MINLP solver using a similar approach as MICP, which allows MINLP to exhaustively try more initial guesses and improves its success rate. We also introduce a local optimization move into the SA baseline algorithm to improve its efficacy. Finally, we conduct simulated experiments to illustrate the application of our optimized planar linkages on robot locomotion. Specifically, we use a linkage as legs of a walking robot and optimize its dynamics properties to maximize the walking performance via Bayesian exploration.

Related work

In this section, we review related work in robot design optimization, mixed-integer programming, and planar-linkage design.

Robot Design Optimization is among the most challenging decision-making problems because the design algorithm must jointly reason about the robot design parameters and motion plans. This problem is a superset of conventional topology and truss optimization (Liu and Ma 2016), which does not involve movable components. Furthermore, the decision space of a robot design is often-times high-dimensional, and involves topology, geometry, and space-time variables. Existing approaches use one or more of those three variables to approximately search for optimal robot designs. In Umetani et al. (2014); Thomaszewski et al. (2014); Bächler et al. (2015), authors proposed human-in-the-loop design tools that either visualize the designed robot motion or locally optimize the robot’s continuous geometric parameters. Our method is complementary to these works as it jointly optimizes the topology or geometry, although we can still find sub-optimal solutions or even fail to find a solution. In Zhu et al. (2012); Liao et al. (2019), the authors use stochastic optimization solvers such as SA and Bayesian optimization to search for robot topology. Our method provides an alternative, deterministic approach to solve the same problem. Most recent works (Ha et al., 2018b; Ha et al., 2019; Spielberg et al., 2017; Saar et al., 2018) locally optimize robot’s geometry given a user-provided topology and a geometric initial guess. However, figuring these topology and geometric initial guesses can still be labor-intensive.

Mixed-Integer Programming (MIP) is a standardized tool to formulate mathematical programming problems with non-convex constraints that can be expressed as a disjoint set. Although solving general MIP is NP-hard, practical branch-and-bound (BB) algorithms (Lawler and Wood 1966) can find global optima of MICP instances of small-to-medium sizes, where each member of the disjoint set is convex. BB algorithms rely on tight, convex relaxations to efficiently find lower bounds and cut off sub-optimal solutions at an early stage. BB serves as the computational engine of a large variety of problems,
including inverse kinematics (Dai et al., 2017), network flows (Conforti et al., 2009), mesh generations (Bommes et al., 2009), motion planning with collision handling (Ding et al., 2011), and legged locomotion (Deits and Tedrake 2014). We adopt a similar technique as these methods to formulate our topology optimization problem, where constraints with integer variables ensure the correctness of link connectivity. However, if the members of the disjoint set are non-convex, as it is the case with our geometric optimization problem, finding the exact global optima is intractable and two approaches can be used to approximate them. First, big-M methods (Bertsimas and Tsitsiklis 1997), McCormick envelopes, and piecewise approximations (Liberti 2004) discretize a non-convex set as a union of convex sets, where the discretization error can be made arbitrarily small using higher resolutions of discretization and more integer decision variables. Second, MISQP algorithms (Exler and Schittkowski 2007) locally solve non-convex programs and use the solution in BB algorithms, which is not guaranteed to be a lower bound. Prior works like Lobato et al. (2003); Kanno (2013) have formulated topology optimization problems as MIP. Nevertheless, our work is the first one to formulate the planar linkage problem as MIP, and to employ MIP to find the optimal topology, geometry, and trajectory of a planar linkage concurrently.

Planar Linkages Optimization Problem

\[ \mathbf{n}_i(t) = (\sin(\pm t) r + X_C, \cos(\pm t) r + Y_C) \]  

which induces trajectories of other nodes \( \mathbf{n}_i(t) \) via forward kinematics, where \( t \in [0, 2\pi] \) is the time parameter. Throughout the paper, we use \( X, Y \) to denote the two axes of a 2D vector. The other \( N-2 \) nodes can be one of two kinds: fixed or movable. In addition, a rigid body may exist between each pair of nodes \( \mathbf{n}_i, \mathbf{n}_j \) in which case \( ||\mathbf{n}_i(t) - \mathbf{n}_j(t)|| \) must be a constant for all \( t \). Given these definitions, we formulate the optimal planar linkage design problem as follows, where we take the following inputs:

- A user-provided target end-effector trajectory \( \mathbf{n}_N^\star(t) \).
- \( K \): The maximal number of nodes in the planar linkage.
- \( T \): The number of samples needed to discretize the end-effector trajectory \( \mathbf{n}_N^\star(t) \).
S: The parameter controlling the accuracy of the MICP formulation. A larger S leads to greater accuracy and higher computational cost.

The output of our method is the tuple \( L = (N, C_{ij}, \mathbf{n}_i(t), X, Y, r) \) defining both the topology and geometry of a planar linkage:

- An integer vector of size N (the number of nodes) containing the type of each node: fixed or movable.
- An \( N \times N \) adjacent matrix \( C_{N \times N} \) where \( C_{ij} = 1 \) means a rigid body connects \( n_i \) and \( n_j \).
- The position of \( n_1, \ldots, n_N \) at a certain, arbitrary time instance \( t \).
- \( X, Y, r \) are determined automatically by our MICP formulation.

The goal of our method is to find the above set of variables that minimizes the cost \( \int_0^T \| \mathbf{n}_i(t) - \mathbf{n}_b(t) \|^2 \, dt \). For two planar linkage structures, we claim that one is more accurate or optimal than the other if its end-effector trajectory incurs a smaller cost.

**Constrained Linkage Kinematics**

A valid planar linkage has only one degree of freedom, and the positions of all the nodes must be uniquely determined at a given time \( t \) and a fixed initial configuration. Therefore, planar linkages must use closed loops to eliminate all the redundant degrees of freedom. However, computing the forward kinematics for general, closed-loop articulated bodies involves solving constrained systems of equations (Featherstone 2014), which increases the complexity of the search of their topological structures. Therefore, we limit our research to a subset of linkage topology, which was originally proposed by Kecskemethy et al. (1997) and later adapted to human-assisted linked design in Bächler et al. (2015). The kinematics of this subset can be computed as easily as open-loop articulated bodies.

The key to our kinematic computation lies in the law-of-cosine. Specifically, if a node \( n_i \) is connected to two other nodes \( n_j, n_k \) with known positions via rigid links with length \( l_{ji}, l_{ki} \), then the position of \( n_i \) can be determined using the following function

\[
\mathbf{n}_i(n_j, n_k, l_{ji}, l_{ki}) \triangleq \frac{l_{ji}}{||n_j - n_i||} R(n_k - n_i) + n_j
\]

\[
R \triangleq \begin{pmatrix}
\cos \pm \sqrt{1 - \cos^2}\cos \\
\mp \sqrt{1 - \cos^2}\cos
\end{pmatrix}
\]

\[
\cos \triangleq \frac{||n_j - n_i||^2 + l_{ki}^2 - l_{ji}^2}{2 \cdot ||n_j - n_i|| \cdot l_{ji}}
\]

where \( l_{ji} \) is the length of the link connecting \( n_i \) and \( n_j \) and \( R \) is a rotation matrix. Note that, if we have \( ||n_j - n_i|| > l_{ji} + l_{ki} \) or \( ||n_j - n_i|| < |l_{ji} - l_{ki}| \) at certain time instance, then the three nodes cannot form a triangle and such a configuration cannot be realized. The above law-of-cosine has two solutions (determined by the sign of off-diagonal entries of \( R \)) corresponding to two mirrored triangles, but the linkage can only exhibit a unique, continuous motion without flipping any triangles. As proposed in Kecskemethy et al. (1997), we construct a planar linkage by recursively connecting a new node with two other nodes using rigid links. As a result, the position of each new node can be determined by the law-of-cosine. As illustrated in Figure 2(b), such topological constraints can be formalized using a connectivity graph \( G = (V, E) \), where the vertex set \( V = \{n_1, \ldots, n_N\} \) consists of all the nodes and the edge set \( E = \{n_i \leftrightarrow n_j\} \) consists of node pairs connected by a link, on which our topological constraint can be summarized below:

**Assumption 1.** The vertex set \( V \) of the connectivity graph has a topological ordering, by which each node \( n_i \) is connected to either zero or two other nodes with lower indices (denoted as \( n_{i-1} \leftrightarrow n_i \leftrightarrow n_{i+1} \)).

With the topological ordering, we can determine the position of each node in ascending order. A node connected to zero lower-index nodes is either the actuator \( n_1 \) or a fixed node, otherwise, we apply the law-of-cosines to \( n_{i-1} \leftrightarrow n_i \) and determine the position of \( n_i \). Using this method, the forward kinematics of the entire linkage structure can be computed within \( O(N) \) and Jacobian matrix with respect to link lengths can also be computed within \( O(N) \) using the adjoint method as summarized in Algorithm 1. This Jacobian matrix can be used to locally optimize the geometry of a linkage structure using a gradient-based algorithm as done in Bächler et al. (2015). We emphasize that many important linkage structures, involving pistons, complex loops, or pinhole constraints, are beyond our subset, as illustrated in Figure 2(c).

However, our subset already encompasses a rich variety of end-effector trajectories as illustrated by our results.

**Algorithm 1. Forward/Inverse Kinematics**

1: Compute \( n_1 \) using equation (1)
2: for \( i = 2, \ldots, N \) do                     \( \triangleright \) Forward Kinematics
3:   if \( n_i \) is not fixed with \( n_{i-1} \leftrightarrow n_{i+1} \) then
4:   Compute \( n_i \) using equation (2)
5: Output \( n_i \)
6: for \( i = 2, \ldots, N \) do                     \( \triangleright \) Inverse Kinematics
7:   if \( n_i \) is not fixed with \( n_{i-1} \leftrightarrow n_{i+1} \) then
8:   Compute \( \frac{\partial \mathbf{n}_i}{\partial l_{ji}}, \frac{\partial \mathbf{n}_i}{\partial l_{ki}} \) using equation (2)
9: Output \( \frac{\partial \mathbf{n}_i}{\partial l_{ji}}, \frac{\partial \mathbf{n}_i}{\partial l_{ki}} \) \( \triangleright \) Adjoint
Planar linkage optimization as MIQCQP

In this section, we show that the optimal planar linkage design problem can be reformulated as a MIQCQP. Such reformulation allows us to utilize mature algorithms and approximation techniques to find (nearly) optimal solutions. Unlike prior methods (Bächer et al., 2015; Thomaszewski et al., 2014) for planar linkage optimization that are based on minimal coordinates, we propose to use maximal coordinates to represent the configuration. Maximal coordinates treat all the node positions \( n_i \) as independent decision variables to represent the minimal coordinates, we propose to use maximal coordinates to ensure the rigidity of each link. Although maximal coordinates use more variables and involve solving constrained systems of equations, the constraints take a simpler form to be handled by numerical optimization tools. A similar idea has been used by Dai et al. (2017) to compute globally optimal inverse kinematics for sequential manipulators. Conceptually, our goal is to solve the following infinite-dimensional program

\[
\begin{align*}
\text{argmin} & \quad \int_0^{\pi} \| n_N(t) - n_n(t) \|^2 \, dt + \text{reg} \\
\text{s.t.} & \quad \text{Topological Constraints} \\
& \quad \text{Geometric Constraints}
\end{align*}
\]

where the main objective is to search for a linkage structure whose end-effector curve matches the user-provided target curve as much as possible. Meanwhile, we introduce a regularization term to reduce the fabrication cost, which penalizes the number of links and the total length of links. To ensure that the linkage is realizable and well-behaved, we introduce several sets of constraints as summarized in Table 1. The topological constraints ensure that the linkage structure satisfies Assumption 1, and the geometric constraints ensure the kinematic feasibility. In the following sections, we use additional notations to mark the range of indices to which a constraint applies. If no notations are used, then the constraint applies to all the index combinations. Furthermore, we assume a variable is continuous with no bounds, unless otherwise specified (e.g. as a binary variable).

Table 1. A summary of topology and geometric constraint sets and the guarantees corresponding to each constraint.

| Constraint Set             | Guarantees                                               |
|----------------------------|----------------------------------------------------------|
| NodeUsageConstraint        | unambiguous node type definitions                        |
| NodeUsageConstraint        | node connectivity satisfies Assumption 1                 |
| NoWasteConstraint          | each node affects the end-effector trajectory            |
| MovableNodeConstraint      | movable nodes are connected to actuator                  |
| RealizabilityConstraint    | linkage structure can be fabricated                      |
| AreaConstraint             | end-effector trajectory is unique                        |
| MotorConstraint            | motor is rotational                                       |

**Topological constraints**

We design four types of topological constraints. Our first set of constraints is denoted as NodeUsageConstraint, which allows a numerical optimizer to automatically determine the number of nodes and links to use. We further ensure that each node can either be movable or fixed, but not both. Since the number of nodes is unknown, we assume that the maximum number of nodes is \( K \geq N \). We will have then all the joints defined, but only \( N \) of them should be present, which will be formalized by introducing a binary indicator variable \( U_i \). For each node other than the first motor node \( n_1 \), \( U_i = 1 \) indicates that \( n_i \) will be present as a part of the planar linkage structure. In addition, we need another binary variable \( F_i \) such that \( F_i = 1 \) indicates that \( n_i \) is fixed and \( F_i = 0 \) indicates that \( n_i \) is movable. These two sets of variables are under the constraint that only a used node can be movable. In addition, we assume that the last node \( n_K \) is the end-effector that must be used. In summary, we introduce the following sets of variables and node-state constraints

\[
U_i, F_i \in \{0, 1\}, \quad 1 - F_i \leq U_i, \quad U_i = U_K = 1, \quad F_1 = 0.
\]

Our next set of constraints is denoted as NodeConnectivityConstraint, which ensures that each movable node is connected to exactly two other nodes with lower indices. As a result, the movable node and the two other ones will form a triangle and the position of the movable node can then be determined via the law-of-cosines. We introduce auxiliary variables \( C_{ij} \) to indicate whether \( n_i \) is the first node to which \( n_j \) is connected. \( C_{ij} \) indicates whether \( n_j \) is the second node to which \( n_i \) is connected. In addition, we introduce two verbose variables \( C_{ij} = 1 \) to indicate that \( n_i \) is connected to nothing, which is the case when \( n_i \) is fixed or unused. The resulting constraint set is

\[
\begin{align*}
C_{ij}, C_{ji} & \in \{0, 1\} \quad \forall 1 \leq j < i \leq K \\
C_{ii} & = C_{ij} + C_{ji} \in [0, 1] \quad C_{ii} \leq U_i \land C_{ii} \leq U_j \\
\sum_{j=1}^{i-1} C_{ji} & = 2 - 2F_i \quad \forall 2 \leq i \leq K \\
\sum_{j=0}^{i-1} C_{ij} & = 1
\end{align*}
\]

When \( n_i \) is fixed in the above formulation, then \( F_i = 1 \) in equation (5) and all \( C_{ij} \) are zero except for \( C_{0i} = 1 \) due to the sum-to-one constraints. If \( n_i \) is movable, then \( F_i = 0 \) and
Cji sums to two. As a result, there must be j1, j2 < i such that Cji = 1 and Cj1i = 1. Note that j1 and j2 must be different because otherwise the constraint that Cji ∈ [0, 1] will be violated. In addition, since the first node n1 is the motor node, it is excluded from these connectivity constraints.

Our third set of constraints is known as NoWasteConstraint, which ensures that the linkage structure contains no wasted parts. In other words, each node must have some influence on the trajectory of the end-effector node and the first motor node must be connected to others. We model these constraints using the MICP formulation of network flows (Conforti et al., 2009). Specifically, each node ni will generate a flux that equals to Ui, and we assume that there is a flow edge defined between each pair of nodes with capacity Qji. We require inward-outward flux balance for each node except the end-effector node

$$Q_{ji} \geq 0 \quad \forall 1 \leq j < i \leq K$$
$$Q_{ji} \leq C_{ji}K$$
$$U_i + \sum_{j=1}^{i-1} Q_{ji} = \sum_{k=i+1}^{K} Q_{ik} \quad \forall 1 \leq i \leq K - 1$$  

where the lefthand (resp. righthand) side of the last equation equals to the inward (resp. outward) flux. The inward flux is a sum of the newly generated flux Ui and the flux passed on from nodes with lower-indices. Note that the flux-balance condition is imposed on every node except for the end-effector node, which means that only the end-effector node can deplete fluxes. As a result, every node must be connected to the end-effector node in order for its newly generated flux Ui to be depleted. We illustrate one solution of Ui, Qji in Figure 2(a). Here we adopt the big-M method (Bertsimas and Tsitsiklis 1997) in the second constraint to ensure that only edges between connected nodes can have a capacity up to K. Big-M is a well-known method in mixed-integer modeling for choosing one element from a discrete set, or for choosing one case from several possible cases.

Finally, using a similar idea, we also formulate a constraint that restricts a movable node to be connected to at least one other movable node (otherwise the movable node never moves), which is denoted as MovableNodeConstraint. We assume that each node ni generates a reversed outward flux that equals to 1 − Fi and there is a flow edge defined between each pair of nodes with capacity Rji. We require an inward-outward flux balance for each node except for the motor node

$$R_{ji} \geq 0 \quad \forall 1 \leq j < i \leq K$$
$$R_{ji} \leq C_{ji}K$$
$$R_{ji} \leq (1 - F_i)K$$
$$\sum_{j=1}^{i-1} R_{ji} = 1 - F_i + \sum_{k=i+1}^{K} R_{ik} \quad \forall 2 \leq i \leq K$$  

These four constraints ensure that the planar linkage structure is symbolically correct, independent of the concrete geometric shape. In summary, our topological constraints involve

$$\begin{align*}
\text{Topological Constraints} & \\
\text{Equation 4: NodeUsageConstraint} & \\
\text{Equation 5: NodeConnectivityConstraint} & \\
\text{Equation 6: NoWasteConstraint} & \\
\text{Equation 7: MovableNodeConstraint} & \\
\end{align*}$$

A planar linkage satisfies Assumption 1 if topological constraints are satisfied. All the equations in this section are mixed-integer linear constraints that can be satisfied using an off-the-shelf MIP solver such as Gurobi Optimization (2018) as long as a solution exists.

Reducing binary variables

Mixed-Integer Programming solvers build a search tree by branching on binary variables whose continuous relaxation is not exact, so the size of the search tree and the performance of MIP solvers is closely related to the number of binary variables. Altogether, our topological constraints use 4K + K(K + 1) binary variables, where the quadratic term comes from Cji = Cji. We can further reduce the number of variables to O(K log K) by adopting the idea of a special ordered set of type 1 (SOS1) (Vielma and Nemhauser 2011). Intuitively, SOS1 is a constraint that only one out of a set of K variables can take a non-zero value. Their main idea is to order these variables from 1 to K and choose a number within this range. To this end, a binary variable is introduced to indicate whether each binary bit is 1. We can apply this idea to equation (5) by observing that the two constraints Cji ∈ {0, 1} and \(\sum_{j=0}^{i-1} C_{ji} = 1\) is equivalent to

\[\{C_{ji}| j = 0, \ldots, i - 1\} \in \text{SOS}_{1}\]

\[\sum_{j=0}^{i-1} C_{ji} = 1\]

The SOS1 constraints can be converted to conventional linear constraints via Algorithm 2, where we introduce at most \(|\log K|\) auxiliary binary variables denoted as: \(I_1, \ldots, I_{\lfloor \log K \rfloor}\).

Algorithm 2. Constraint \(\{C_{ji}| j = 0, \ldots, i - 1\} \in \text{SOS}_{1}\)

1: for \(j = 0, \ldots, i - 1\) do
2: for \(bit=1, \ldots, \lfloor \log i \rfloor\) do
3: if \(j \land 2^{bit-1} = 0\) then  \text{Bitwise and}
4: Add constraint \(C_{ji} \leq I_{bit}\)
5: else
6: Add constraint \(C_{ji} \leq 1 - I_{bit}\)

Geometric constraints

We introduce three sets of geometric constraints to ensure that our linkage structure can be fabricated and generate
unique end-effector trajectories. Our first constraint set is
denoted as RealizabilityConstraint, which ensures that the
node positions at all time instances t can be realized by the
same set of links, so that the linkage structure can be
fabricated. For a pair of nodes ni and nj (j < i), there might be
a link connecting them as indicated by the variable C_{ji}^d.
Equation (5) dictates that there is a link between the two
nodes if and only if \sum_{d=1}^{2} C_{ji}^d = 1. Further, we ensure that
the node never moves if Fi = 1. Put together, our realizability
constraint takes the following form
\[
\|n_i(t) - n_j(t)\|^2 = \|n_i(t) - n_j(t)\|^2 \\
\forall 0 \leq t_1 < t_2 \leq 2\pi \land \sum_{d=1}^{2} C_{ji}^d = 1
\]
\[
\|n_i(t) - n_j(t)\| = 0 \quad \forall 0 \leq t_1 < t_2 \leq 2\pi \land F_i = 1
\]

We need to absorb the decision variable C_{ji}^d into the
constraint to be handled by the optimizer, to which end the
big-M method can be used to derive the following equivalent
constraints
\[
\|n_i(t) - n_j(t) - d_{ji}(t)\| \leq \left(1 - C_{ji}^d\right)2\sqrt{2B} \quad \forall 2 \leq i \leq k
\]
\[
\|d_{ji}(t)\|^2 = \|d_{ji}(t)\|^2 \\ \forall 0 \leq t_1 < t_2 \leq 2\pi
\]
\[
\|n_i(t) - n_j(t)\| \leq (1 - F_i)2\sqrt{2B} \quad \forall 0 \leq t_1 < t_2 \leq 2\pi
\]
(8)

The big-M method requires an upper bound on the length
difference between the two nodes at different time instances.
If we assume the planar linkage is bounded inside a box with
side length B, then a conservative upper bound is twice the
diagonal length 2\sqrt{2B}. Here, we introduce the slack vari-
ables d_{ji}(t) that are constrained to be equal to n_i(t) - n_j(t)
when C_{ji}^d = 1, in which case the equal-length constraint is
specified for d_{ji}(t) instead. Otherwise, when n_i is fixed, d_{ji}(t)
can take any value and the equal-length constraint can be
trivially satisfied.

Our second constraint set ensures that the orientations of
nodes are unambiguous during the entire limit cycle and a
linkage structure generates a unique end-effector trajectory. This
is denoted as AreaConstraint. According to equation (2), there
are two possible positions for a node ni corresponding to the
sign of off-diagonal terms in the rotation matrix \mathbf{R}. To ensure
that the sign of the two off-diagonal terms never changes, it is
enough to bind their values away from zero. Equivalently,
we can bound the cosine value away from 1 by a small margin
denoted as \epsilon, that is, \cos \leq 1 - \epsilon. After some rearrangement,
we derive the following equivalence
\[
\left\|n_i(t) - n_k(t)\right\| - l_{ij}^2 \leq \epsilon \left\|n_i(t) - n_k(t)\right\| l_{ji}
\]

The above constraint is not a quadratic form, but an
equivalent form exists by observing that \cos = 1 if and only
if the area of the triangle formed by n_i, n_k, n_k has zero area.
Therefore, we can bind the signed area away from zero as
follows
\[
\left\langle d_i(t)\right\rangle^T d_j(t) \geq \epsilon
\]
(9)

where the \perp superscript denotes the vector rotated by 90°
clockwise. Note that the sign of the area does not matter
because they correspond to two binary variable assignments
C_{ij} = C_{ji} = 1 and C_{ij} = C_{ji} = 1, and our optimizer is free
to choose one of the two cases. Additionally, the area
constraint on the triangle between n_i, n_j, n_k should only be
activated when one of the two binary variable assignments
happens, but we do not need to consider this issue here as it
has been done in the first constraint of equation (8).

We introduce the last set of constraints, denoted as
MotorConstraint, to specify the rotational motion of the first
node n_1. The motion specified by equation (1) must be
replaced with a quadratic form to be consumed by MIQCQP. Note that the motor can rotate clockwise or
counter-clockwise. Therefore, we introduce a binary vari-
able D to distinguish between these two cases. Our con-
straint set is then formulated as
\[
\|\mathbf{R}(t)\mathbf{d}_{i}(t) - \mathbf{d}_{i}(0)\| \leq D2\sqrt{2B}
\]
\[
\|\mathbf{R}(-t)\mathbf{d}_{i}(t) - \mathbf{d}_{i}(0)\| \leq (1 - D)2\sqrt{2B}
\]
\[
\mathbf{d}_{i}(t) = \mathbf{n}_{i}(t) - (X_c, Y_c)
\]
(10)

where we have used the same upper bound for the big-M
method. In summary, our geometric constraints involve

Geometric Constraints Δ
\{
\text{Equation 8 : RealizabilityConstraint} \\
\text{Equation 9 : AreaConstraint} \\
\text{Equation 10 : MotorConstraint}
\}

Lemma 1. If Equation 8, Equation 9, and Equation 10 are
satisfied, then for any t, the linkage structure has no singular
configurations of any types (Gosselin and Angeles 1990),
and the end-effector trajectory is unique.

Proof. The forward kinematics of our linkage can be
computed by solving the implicit equations
\[
\mathbf{R}(t)\mathbf{d}_{i}(t) - \mathbf{d}_{i}(0) = 0
\]
\[
\|n_i - n_j\|^2 - l_{ij}^2 = 0 \\
\forall n_i \rightarrow jk
\]
\[
\|n_i - n_k\|^2 - l_{ik}^2 = 0
\]
(10) all the equations of which hold by Equation (8) and
Equation (10). We can summarize the above equations as a
vector-valued implicit function \mathbf{F}(t, n) = 0, where \mathbf{n}
is a concatenation of movable node positions. Only the first two
rows of \mathbf{F} correspond to the motor node n_1 and each non-
motor, movable node n_i \rightarrow jk occupies two additional rows.
The sensitivity analysis leads to
\[
\frac{\partial \mathbf{F}}{\partial t} + \mathbf{x} = 0
\]
Since only the first two rows are functions of $t$, we immediately have $\partial F / \partial t$ is a single non-zero column, which implies that the linkage does not have singular configuration of type (i) or (ii) (Gosselin and Angeles 1990). Next, we focus on $\partial F / \partial n$, which is a square matrix. This is because each (motor or non-motor), movable node will introduce two rows and two columns. We first order the rows and columns of $F$ in the topological ordering as implied by Assumption 1, then $\partial F / \partial n$ becomes a $2 \times 2$ block upper-triangular matrix of the following type

$$
\begin{pmatrix}
\vdots & 0 \\
\vdots & \begin{pmatrix} 2(X_i - X_j) & 2(Y_i - Y_j) \\
2(X_i - X_k) & 2(Y_i - Y_k) \end{pmatrix}
\end{pmatrix}
$$

from which we immediately have $\det(\partial F / \partial n) \geq (4e)^{N-1} > 0$ by equation (9) and the linkage does not have singular configuration of type (ii) (Gosselin and Angeles 1990), where $N$ denotes the number of movable nodes. Since $\det(\cdot)$ is a continuous function, the linkage structure is bounded away from singularity and the end-effector trajectory is unique.

The geometric constraint set consists of an infinite number of quadratic constraints. Unfortunately, the two crucial constraints (i.e.: the equal-length constraints in equation (8) and equation (9)) are non-convex, so finding the feasible solution set for them is not tractable. In the next section, we propose methods to discretize and then approximate its optimal solution set.

**Approximate MIQCQP solver**

The above-mentioned MIQCQP involves infinitely many variables, intractable integral in the objective function, and non-convex constraints. To derive a finite-dimensional problem, we discretize our trajectory, as well as the user-specified target trajectory, by sampling $T$ nodes evenly at $t^q = 2\pi q/T$ with $q = 1, \ldots, T$. Under such discretization, our objective function can be approximated as

$$
\int_0^{2\pi} \|n(t) - n_0(t)\|^2 dt + \text{reg}
$$

$$
\approx \frac{2\pi}{T} \sum_{q=1}^{T} \|n(t^q) - n_0(t^q)\|^2 + \lambda \sum_{i=1}^{N} U_i
$$

where we have utilized the variable $U_i$ as our regularization term, which encourages the optimizer to use as few links as possible, and $\lambda$ is the weight coefficient that balances the exactness of the target curve matching and the simplicity of the linkage structure. Similarly, we can discretize the geometric constraint equation (8) as

$$
\|n_i(r^q) - n_i(r^q) - d_{a_i}(r^q)\| \leq \left(1 - C_{iji}^0\right)2\sqrt{2}
$$

In summary, our discrete MIQCQP takes the following form

$$
\text{argmin } \text{Equation 11}
$$

$$
s.t. \quad \text{Equation } 4, 5, 6, 7, 12, 13, 14, 15, 16
$$

The constraint set of equation (17) is a subset of equation (3), which defines an outer approximation for the feasible set of equation (3). Specifically, a feasible solution for equation (17) might not be realizable or satisfy the area constraints in between two time samples, but such discretization error can be made arbitrarily close to zero as $T \to \infty$. Although equation (17) is a finite-dimensional problem, finding its global optima is still intractable due to the non-convex constraints. In this section, we propose three algorithms to approximate its solution.

**Mixed-Integer conic programming**

Our first algorithm uses a convex outer approximation for each non-convex quadratic constraint and then uses off-the-shelf MIP solver such as Gurobi Optimization (2018) to find approximate solutions. To relax the non-convex constraint equation (13), we borrow techniques from Liberti (2004). We notice that the non-convex constraint can be written as a linear constraint as the square of the node coordinates $[X_{ai}]^2 - [Y_{ai}]^2$.
$$\|\mathbf{d}_a(r^t)\|^2 = \|\mathbf{d}_b(r^{t+1})\|^2 \Leftrightarrow [X_{ab}]^2(r^t) = [X_{ab}]^2(r^{t+1})$$

where we assume $\mathbf{d}_b = (X_{ab}, Y_{ab})$. For any decision variable $a$, Liberti (2004) proposed a technique to derive a piecewise linear upper bound of $a^2$, denoted as $\bar{a}^2 \leq \tilde{a}^2$, and the approximation error ($\tilde{a}^2 - \bar{a}^2$) can be made arbitrarily small by using more pieces. As illustrated in Figure 3, the upper bound is formed by evenly sampling $S + 1$ points on the curve $\alpha^2$ and then connects the samples using straight line segments. If we know that $a \in [-B/2, B/2]$, then the sample points are $\alpha_s = sB/S - B/2$, where $s = 0, \ldots, S$. To constraint $\tilde{a}$ to lie on the set of line segments, we use the following set of constraints

$$\left(\frac{\tilde{a}}{a}\right) = \sum_{s=0}^{S} \lambda_s \left(\frac{\alpha_s}{\alpha_s^2}\right)$$

$$\{\lambda_0, \ldots, \lambda_S\} \in \text{SOS}_2 \sum_{s=0}^{S} \lambda_s = 1$$

where we have used auxiliary variables $\lambda_s$ that belong to the special ordered set of type 2 (SOS2) (Vielma and Nemhauser 2011). SOS2 requires that at most two of the variables in an ordered set with consecutive indices can take non-zero values. The SOS2 constraint can be converted to a set of linear constraints and a SOS1 constraint using Algorithm 3. With the upper bound, we can approximate the non-convex constraint with two linear constraints

$$\|\mathbf{d}_b(r^t)\|^2 \leq \bar{X}_{ab}(r^{t+1}) + \bar{Y}_{ab}(r^{t+1})$$

$$\|\mathbf{d}_b(r^{t+1})\|^2 \leq \bar{X}_{ab}(r^t) + \bar{Y}_{ab}(r^t)$$

It can be shown that equation (19) forms an outer approximation for the feasible region of the non-convex constraint and the approximation error diminishes as $S \to \infty$. A similar formulation has been used in Dai et al. (2017) to discretize the space of unit vectors. To formulate equation (19), we need $4TK$ upper bounds, each one introducing $\lfloor \log S \rfloor$ binary decision variables, so we need $4TK\lfloor \log S \rfloor$ binary variables altogether.

**Algorithm 3.** Constraint $\{\lambda_0, \ldots, \lambda_S\} \in \text{SOS}_2$

**Input:** Auxiliary variables $\bar{X}_0, \ldots, \bar{X}_{S-1} \in [0, 1]$

**Input:** $\bar{X}_S = 0$

1: Add constraint $\{\bar{X}_0, \ldots, \bar{X}_{S-1}\} \in \text{SOS}_1 \triangleright$ Algorithm 2
2: for $i = 0, \ldots, S$, do
3: Add constraint $\lambda_i \leq \bar{X}_{i-1} + \bar{X}_i$

We adopt a similar technique to relax the area constraints equation (15). These constraints involve two bilinear terms

$$\langle \mathbf{d}_1(r^t), \mathbf{d}_2(r^t) \rangle \geq \epsilon \Leftrightarrow X_{1i}(r^t)Y_{2i}(r^t) - Y_{1i}(r^t)X_{2i}(r^t) \geq \epsilon$$

which contributes to the non-convexity. A standardized technique to relax bilinear constraints is the McCormick envelop (see Liberti (2004) for more details), where the feasible domain is outer-approximated as a union of convex hulls. However, unlike for length constraints, we argue that inner approximations should be used for area constraints. This is because the parameter $\epsilon$ is a small constant and the McCormick envelop would also introduce relaxation errors with a larger magnitude than $\epsilon$, so even if the area constraints after the McCormick relaxation are satisfied, the exact constraints are still violated, rendering the relaxation useless. Instead, we propose an inner-approximation scheme. We cut the 2D rotation group $SO(2)$ into $S$ sectors, as illustrated in Figure 4(a), so that $d_{1i}$ will only fall into one of the $S$ sectors. If $d_{1i}$ falls in a particular sector, then we restrict $d_{2i}$ to its left half-space that is at least $\epsilon$ degrees apart, as shown in Figure 4(b). If we use an $\text{SOS}_1$ constraint to select the sector in which $d_{1i}$ falls, then only $O(TK \lfloor \log S \rfloor)$ binary decision variables are needed. A minor issue with this formulation is that the allowed region of $d_{2i}$ jumps discontinuously as $d_{1i}$ changes continuously. We can fix this problem by double-covering the region of $SO(2)$ by using $2S$ sectors, as shown in Figure 4(c). To formulate these constraints, we assume that each sector of $SO(2)$ is flagged by a selector variable $\gamma_i$, which is bounded by its left/right unit-length plane-normal vectors $\mathbf{v}_i^l/\mathbf{v}_i^r$. Combined with the fact that constraints should only be satisfied for one particular sector and for only movable nodes, we have the following formulation

$$<\mathbf{v}_i^l, \mathbf{d}_i(r^t)> \geq \sqrt{2B}(\gamma_{1i}(r^t) - 1)$$

$$<\mathbf{v}_i^r, \mathbf{d}_i(r^t)> \leq \sqrt{2B}(1 - \gamma_{1i}(r^t))$$

$$<\mathbf{R}(x)\mathbf{v}_i^l, \mathbf{d}_i(r^t)> \leq \sqrt{2B}(1 - \gamma_{1i}(r^t))$$

$$<\mathbf{R}(x)\mathbf{v}_i^r, \mathbf{d}_i(r^t)> \geq \sqrt{2B}(\gamma_{1i}(r^t) - 1)$$

$$\{\gamma_{1,1}(r^t), \ldots, \gamma_{2S,1}(r^t)\} \in \text{SOS}_1 \sum_{i=1}^{2S} \gamma_{1i} = 1$$

where $TK\lfloor \log (2S) \rfloor$ binary variables are used.

We conclude that MICP can solve the relaxed and discretized MIQCQP problem by using $O(K\lfloor \log K \rfloor + 4TK\lfloor \log S \rfloor + TK\lfloor \log (2S) \rfloor)$ binary variables (by replacing equation (13) with equation (19) and equation (15) with equation (20)), where the first term is due to topological constraints, the second term due to relaxed length constraints, and the last term due to relaxed angle constraints. Furthermore, the error due to relaxation and discretization can be made arbitrarily small as $T, S \to \infty$. In practice, the solution of MICP does not satisfy the exact, non-convex constraints and we remedy the error by locally solving equation (17) while fixing all the binary variables using an NLP solver.
Mixed-Integer nonlinear programming

Despite the theoretical advantage of MICP, its practical performance can be unacceptable due to an excessive number of binary variables. For example, if we only use a coarse discretization and relaxation with $K = 7$, $T = 10$, $S = 8$, the number of binary variables is already 1064, for which finding the exact global optima is impossible and we have to terminate the optimization early and return users the first few feasible solutions. To make things worse, the returned solution might be useless by not satisfying the exact non-convex constraints.

We observe that it is both impossible and unnecessary to solve the relaxed problem to get the global optima because even the global optima might not satisfy the exact constraints under a coarse relaxation. Instead, it is worthwhile to return a solution that is not globally optimal but satisfies the exact, non-convex constraints. Our second algorithm uses an off-the-shelf MINLP solver, such as Byrd et al. (2006), to find a locally optimal solution. Similar to MICP, an MINLP solver is also based on the BB algorithm and constructs a search tree by branching on binary decision variables. For each node, however, we do not assume that the problem is convex and use SQP to find a locally optimal, feasible solution as described in Exler and Schittkowski (2007). The node will be pruned for further expansion if no feasible solution can be found or the objective function is larger than the incumbent. Since SQP does not guarantee to find the global optima or even a feasible solution when one exists, MINLP might prune a node that contains useful solutions. On the other hand, all the returned solutions are guaranteed to satisfy the exact non-convex constraints.

Although MINLP can directly handle equation (17) without any relaxation, we argue that a relaxation similar to MICP can also be used to force MINLP to try more initial points and increase the chance of finding better solutions. Take the equal length constraints for example, each $d_{di}$ is given by $[−B/2, B/2]^2$ by assumption, so we can evenly divide the domain into $S^2$ blocks. This can be done by introducing two sets of sample points $α_s = sB/S - B/2$ and $β_s = sB/S - B/2$ and the following constraints

$$q = 1: \begin{cases} d_{di}(r^q) = \left( \sum_{s=0}^{S} λ_{x}^s α_s + \sum_{s=0}^{S} λ_{y}^s β_s \right) \\ \{λ_{x,0,…,S}^s\} ∈ SO_s \sum_{s=0}^{S} λ_{x}^s = 1 \\ \{λ_{y,0,…,S}^s\} ∈ SO_s \sum_{s=0}^{S} λ_{y}^s = 1 \end{cases} \quad (21)$$

where $λ_{x,y}^s$ are auxiliary variables. Adding these constraints will force the MINLP to insert nodes into the search tree corresponding to initializing $d_{di}$ in different blocks. (See Figures 5 for an illustration) In practice, we find that it is enough to relax only the equal length constraints and apply the relaxation only to the first timestep $q = 1$. We conclude that MINLP can solve the discretized MIQCQP problem by using $O(2^K + 4K|\log(S)|)$ binary variables (by adding equation (21) to equation (17)). This formulation uses much fewer binary variables (e.g. 98 variables when $K = 7$, $T = 10$, $S = 8$).

Finally, we informally argue that if we apply relaxation to every $1 ≤ q ≤ T$ and let $T, S → ∞$, then MINLP will also find the global optima of MIQCQP because this is essentially asking MINLP to initialize from all possible solutions.

Simulated annealing

We introduce our third algorithm as a baseline for comparison, which is based on the SA framework, similar to Zhu et al. (2012); Cabrera et al. (2002) but adapted to our subclass of planar linkages satisfying Assumption 1. We use the SA algorithm described in Bertsimas and Tsitsiklis (1993) to minimize our discrete objective function (Equation (11)). Starting from a trivial initial guess $L_0$, SA generates a Markov chain by mutating $L_i$ to $L_{i+1}$ at the $i$th iteration and accept $L_{i+1}$ with a probability
proportional to the decrease in the objective function. Our initial guess $L_0$ involves only one motor node $n_1$ with $r = B/10$, $X_C = Y_C = 0$.

Algorithm 4. SA-mutation require:

```
input: $L_i$

1: Succ $\leftarrow$ False
2: while Not Succ do
3:     Choose move type, $L_{i+1} \leftarrow L_i$
4:     if type=TopologicalAdditionMove then
5:         IsFixed $\sim U(0, 1)$
6:         if IsFixed $> 0.5$ then
7:             Choose $n_{i+1} \sim U(-B/2,B/2)^2$
8:         end if
9:     end if
10:     Choose $1 \leq j < k \leq N$
11:     Choose $l_j,N, l_k,N \sim U(0,B)$
12:     Add node $n_{i+1} \sim U(-B/2,B/2)^2$, $n \leftarrow N + 1$
13:     Succ $\leftarrow N \leq KA$ Satisfied $(4,5,6,7) \land Valid(L_{i+1})$
14:     else if type=TopologicalSubtractionMove then
15:         Remove $n_N, N \leftarrow N - 1$
16:     Succ $\leftarrow N \geq 1A$ Satisfied $(4,5,6,7)$
17:     else if type=GeometricPerturbationMove then
18:         Choose $1 \leq i \leq N, t \sim U(0, 2\pi)$
19:         Choose $\Delta X, \Delta Y \sim N(B, B^2)$
20:         $n_i(t) \sim n_i(t) + (\Delta X, \Delta Y)$
21:     Succ $\leftarrow Valid(L_{i+1})$
22:     else if type=LocalOptimizationMove then
23:         $\Delta \theta = -\frac{2\pi}{T} \sum_{q=1}^{T} \frac{\partial \zeta_{n_q}(r)}{\partial n_q} \frac{\partial n_q(r)}{\partial \zeta_{l_j, l_k, X_C, Y_C}}$
24:         $\alpha \leftarrow$ Armijo-Line-Search($d$
25:         $(l_j,l_k,X_C,Y_C) - \alpha (l_j,l_k,X_C,Y_C) + \alpha d$
26:     Return $L_{i+1}$
```

We propose a mutation scheme outlined in Algorithm 4 that chooses one of four moves with equal probability, where we use the function $Valid(\cdot)$ to check whether the linkage structure has valid kinematics (i.e., $cos \in [0, 1]$ for all $t \in [0, 2\pi]$). TopologicalAdditionMove adds a new node that can either be a fixed node or a movable node. A movable node $n_{i+1} \sim U(-B/2,B/2)^2$. We allow a TopologicalAdditionMove to happen if the total number of nodes is less than $K$, all the topological constraints are satisfied (if a movable node is added), and the planar linkage has valid kinematics. Our second TopologicalSubtractionMove simply removes the last node $n_N$ from $L_i$. We allow a TopologicalSubtractionMove to happen if there is at least one motor node remaining and all the topological constraints are satisfied. We check the topological constraints using our MICP solver after each topological move. Our third GeometricPerturbationMove would first randomly select a node $n_{i-jk}$ and then perturb its position at any time instance by adding a Gaussian noise $N(B,B^2)$. We allow a GeometricPerturbationMove as long as the linkage structure has valid kinematics. Finally, we introduce a novel LocalOptimizationMove that locally minimizes equation (11) with respect to all the geometric parameters (link lengths, $X_C, Y_C, \alpha$) by using a gradient-based method. This is a computationally costly move that involves gradient evaluation using Algorithm 1 and then we choose to only perform a single steepest descend step with an Armijo backtracing line-search to ensure the decrease of objective function. Some of these moves might be unsuccessful, in which case we keep selecting a new type of move until one is successful.

Results

We implement our three algorithms using Python, where we use the Supporting Hyperplane Optimization Toolkit (SHOT) (Kronqvist et al., 2016) to solve both MICP and MINLP problems, with IPOPT (Wächter 2009) being the low-level NLP solver. Our SA-base line is implemented based on the algorithm described in Bertsimas and Tsitsiklis (1993). All the experiments are performed on a desktop computer with a 10-core Intel Xeon(R) W-2155 CPU. We use all the 10 cores to explore multiple nodes of the BB search tree in parallel. In this section, we discuss and compare our three algorithms in terms of computational cost, optimality, additional user constraints, and robot integration.

Computational cost and optimality

We designed a graphical user interface that allows a robot designer to sketch a curve. We then close the curve and evenly sample $T$ points on the curve such that we have equal arc lengths between two consecutive points. In Figure 6, we illustrate 10 testing target curves and the resulting planar linkages found by MICP, MINLP, and the SA-base line. To get these results, we set $K = 7$ for all three algorithms. We use $T = 10, S = 8$ for MICP, $T = 20, S = 8$ for MINLP. The SA-base line requires a cooling function for the temperature $T$, for which we use

$$T = T_{\text{max}} \exp \left( -\log \left( \frac{T_{\text{max}}}{T_{\text{min}}} \right) \frac{i}{i_{\text{max}}} \right)$$

We set $T_{\text{max}} = 2.5 \times 10^4$ and $T_{\text{min}} = 2.5, i_{\text{max}} = 5 \times 10^4$ where $i$ is the iteration number. Due to the limited computational resources and time, we allocate a maximum 24 h running time for each test and return the best solution. We tune the SA-base line such that its computational cost is comparable to MICP or MINLP, for which running $5 \times 10^4$ iterations takes approximately 1 h and running $5 \times 10^5$ iterations takes roughly 10 h (one iteration corresponds to one execution of an SA-Mutation Algorithm 4). We set up the parameters for our
three algorithms, so that their computational times are roughly comparable. According to Table 6, the SA-baseline cannot generate satisfactory results in terms of matching the target curve. We notice that this is not because of the parameter settings of the SA-baseline. Indeed, the results are still unsatisfactory if we increase the iterations number 10 times, as shown in the rightmost column of Figure 6. We further highlight that a larger S could lead to better solutions. As illustrated in Figure 7, we fix the parameters $K = 5$, $T = 20$, while comparing the objective function values under three choices: $S = 1$, 4, 8. Using a larger $S$ reduce the objective function value for 10 out of 11 examples. In one of the example, the improvement can be as high as 78%.

We further analyze the computational cost and the convergence history of the MICP and MINLP algorithms as a function of $K$ and $S$, as shown in Figures 8 and 9, respectively. We use both algorithms to solve 10 benchmark problems under different parameter settings. As $K$ increases from 5 to seven or $S$ increases from 4 to 16, the computational cost increases significantly for MICP. We found that $S$ needs to be at least eight otherwise the relaxation is too coarse, rendering the solution of MICP nearly useless as it will not satisfy the non-convex constraints even after a local NLP solve as post-processing. The cost of a typical MICP solve is in the order of tens of hours and in many cases hits the 24 h limit, especially when we use large S or T. MINLP has relatively faster performance, and typically accomplishes the computation within $5-10$ h. The cost of MICP increases superlinearly with both $S$ and $T$, while the cost of MINLP increases superlinearly with only $S$ but not $T$. This is because our number of binary variables in MINLP does not increase with $T$. On the other hand, MINLP cannot match the target curve well in two out of 10 test cases from Table 6, while MICP always achieves an ideal match. We further notice from Figure 9 that MICP explores orders of magnitude more nodes than MINLP in the search tree of the BB algorithm, which is understandable due to a much larger number of binary variables. However, MINLP uses more time to explore each node due to a higher cost in solving a non-convex problem for each node. We observe that both optimizers update the solution less than 10 times before convergence and most of the computations are devoted to detecting and pruning impossible cases. We conclude that MINLP achieves an overall better computational efficacy than MICP at a minor sacrifice of optimality.

### Alternative user interfaces

Our default user interface is for a designer to provide a target end-effector curve. However, other types of objective functions and hard constraints are possible. Our MIQCQP can take any non-convex objective function and constraints, while the MICP solver can take only convex objectives and constraints. In this section, we evaluate several additional user editing operations. We allow users to draw a box and constrain all the nodes (except for the end-effector node) to reside only in the given box, which can be formulated as four additional convex constraints. This is useful for a linkage structure to be mounted on a legged robot, where the non-end-effector nodes should be a certain distance away from the ground to avoid collisions in case of uneven terrains. Some mechanical toys have limited space in the gearbox and such constraints can be employed to fit the structure inside. In Figure 10, we illustrate these two cases for the end-effector to trace out the same elliptical curve.

In addition, we allow users to draw a curve and optimize a linkage structure whose end-effector passes through the sampled points on the target curve with an arbitrary order, which is a typical case of coverage planning. For example, the order is unimportant for a planar linkage to hold a pen and fill out an area on a piece of paper. This requirement can be achieved by removing the first two equations in equation (16), leaving only: $d_{ij}(r') = n_i(r') - (X_C, Y_C)$. We highlight such an example in Figure 11, where the user provides an 8-shaped target curve. By default, the end-effector traces out a genus-2 curve, but it can also trace out a genus-1 curve to visit all the sampled points on the curve when the order is arbitrary. Finally, our formulation is not limited to rotational motors. In Figure 12, we illustrate a case with a linear motor, where the motor is moving according to: $n_i(t) = (X_C, Y_C) + t'(X_C', Y_C')$. Such motion can be realized by replacing equation (16) with: $n_i(t') = (X_C, Y_C) + t'(X_C', Y_C')$, where $X_C, Y_C, X_C', Y_C'$.
Figure 6. We show 10 testing curves and the results optimized by our three algorithms and we evaluated two variants of SA-baseline with different iteration numbers. On the left, we show the user’s input curves and \( T = 20 \) sample points are drawn in yellow and green, respectively. For each optimized linkage structure, the fixed and movable nodes are shown in red and gray, respectively. The actual end-effector’s curve is drawn in blue, and we mark the optimal objective function value on the lower-right corner.

| Input Curve | MINLP | MICP | SA-Baseline \( t_{\text{max}} = 5 \times 10^4 \) | SA-Baseline \( t_{\text{max}} = 5 \times 10^5 \) |
|-------------|-------|------|----------------------------------|----------------------------------|
| ![Image](...) | obj=0.92 | obj=0.31 | obj=3.94 | obj=3.52 |
| ![Image](...) | obj=0.99 | obj=0.96 | obj=3.34 | obj=1.78 |
| ![Image](...) | obj=0.7 | obj=0.77 | obj=6.2 | obj=7.75 |
| ![Image](...) | obj=1.36 | obj=1.36 | obj=4.49 | obj=7.85 |
| ![Image](...) | obj=0.71 | obj=2.58 | obj=4.96 | obj=5.35 |
| ![Image](...) | obj=1.25 | obj=1.37 | obj=15.15 | obj=4.57 |
| ![Image](...) | obj=1.39 | obj=2.52 | obj=2.66 | obj=6.8 |
| ![Image](...) | obj=0.36 | obj=0.32 | obj=15.88 | obj=15.8 |
| ![Image](...) | obj=0.52 | obj=0.51 | obj=10.03 | obj=11.09 |
| ![Image](...) | obj=0.77 | obj=1.28 | obj=7.9 | obj=9.67 |

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are additional decision variables for the starting position and the moving direction. We speculate that several other motor types can be also realized by using similar techniques. Incorporating various motor types allows our formulation to be used in the modular design of mechanical systems, where the motion of the motor node is realized by another module.

Robot walking

Prior works (Liao et al., 2019; Spielberg et al., 2017) have demonstrated that it is possible to design walking robots where linkage structures are used to transform rotational motion into loops of footsteps. Their end-effectors trace out an oval-shaped target curve, of which a well-known design is shown in Figure 1, Figure 2, and analyzed in Nansai et al. (2013). Although the above-mentioned work uses a manually designed linkage topology and geometry, they rely on an additional fine-tuning optimization to adjust the linkage’s mounting points on the robot and geometric parameters. They show that such fine-tuning is essential to maximize the robot’s performance, such as its walking speed.

We explore the potential application of our optimized planar linkages in legged walking robotics, following a two-step semi-optimization approach similar to prior works (Coros et al., 2013; Erkaya and Uzmay 2009; Soong and Yan 2007; Thomaszewski et al., 2014). Specifically, we first optimize a variety of different linkage geometries and topologies. We then manually choose one of these linkages as robot legs. Finally, we optimize the robot performance in an end-to-end manner. To this end, we establish a testbed as illustrated in Figure 10(d) where we mount a set of eight linkage structures shown in Figure 10(c) onto a robot with a rectangular torso and two rotary motors, where four linkages are used as front legs and the other four as back legs. We simulate the robot walking on a flat terrain using the Bullet Physics Engine (Coumans et al., 2013). There are several additional parameters to set up the robot simulator: the separation distance between the front and back legs \(d_l\), the robot-to-ground frictional coefficient \(\mu\), the motor torque \(\tau\), the motor speed, the robot’s mass density \(\rho_r\), and the leg’s mass density \(\rho_l\). Since our formulation only considers the end-effector’s curve and does not care about the robot’s performance, we speculate that some fine-tuning is needed. We perform the fine-tuning by using Bayesian optimization (Eggersperger et al., 2013), where our objective function is the distance traveled by the robot’s center of mass over a

![Figure 7](image-url)

**Figure 7.** We compared the objective function values with three difference choices of \(S = 1, 4, 8\), while using \(K = 5, T = 20\). Using a larger \(S\) improves the solution for 10 out of 11 examples. In most examples, the improvement is minor, but the largest improvement can be as high as 78%.

![Figure 8](image-url)

**Figure 8.** The cost of solving MICP (a) and MINLP (b) for 10 benchmark problems as a function of \(K, S,\) and \(T\).
simulated period of 10s. We first investigate which parameters must be fine tuned, so we run six passes of fine-tuning for each parameter; the results are summarized in Figure 13(a), where we observe the most significant performance increase by tuning $\tau$, the motor speed, and $\rho_l$.

Next, we run another pass of fine-tuning jointly in these three parameters and observe a 4.3× overall performance boost as shown in Figure 13(b) (with optimal values $\tau = 7247$ (kgm$^2$/s$^2$), motor speed = 3.22 (m/s), and $\rho_l = 4.8$ (kg/m$^3$)). Finally, we plot the landscape of the objective function that is approximated by using the Gaussian process in Figure 14, which is the output of Bayesian optimization after 200 iterations. We can see that high objective function values only occupy a small fraction of the domain, so we...
Figure 13. (a): We optimize the robot’s walking distance (m) with respect to six parameters separately and we plot the objective landscape approximated by the Gaussian process. (b): We then optimize the three most important parameters: $\tau$, motor speed, and $p_1$ and plot the convergence history.

Conclusions and discussions

We have proposed a deterministic algorithmic framework for optimizing a large subset of planar linkages, such that the end-effector traces out a curve that matches the user-specified target curve. We show that, by modeling the linkage structure by using maximal instead of minimal coordinates, the joint optimization of both the topology and geometry can be reformulated as an infinite-dimensional, non-convex MIQCQP. We further proposed a discretization scheme and three algorithms to solve MIQCQP approximately. Our first algorithm relaxes non-convex constraints as a disjoint convex set, allowing an MICP solver to find the global optima of the relaxed problem. Our second algorithm uses MINLP to find local feasible solutions via SQP. We highlight that, compared to the SA-baseline, our deterministic algorithm achieves $9.3 \times$ higher optimality in a row of benchmarks (measured by the average ratio of objective function values in Table 6) and can take various additional constraints. These promising results can induce several avenues of future work.

Our work can find small linkage structures with up to seven nodes. Even at such a small scale, solving MIQCQP is still computationally intensive, taking tens of hours on a desktop machine. There are, however, several ways to further accelerate the algorithm. First, with the availability of multi-core processors, the BB algorithm can be parallelized by exploring multiple nodes simultaneously. Second, the efficacy of the BB algorithm is closely related to the heuristic rules for expanding the search tree, generating cutting planes, and warm-starting the node solutions, for which dedicated heuristic rules can be designed for our problem. Finally, the relaxation scheme of non-convex constraints can be optimized to reduce the approximation error as described in Nagarajan et al. (2019). For example, the sample positions in Figure 3 can be adaptively selected.
This method can also minimize the number of samples (S) and reduce the number of binary variables.

Our current implementation does not allow users to specify the timing for the end-effector to reach each sample point on the target curve. Currently, we support two default timing schemes: 1) even sampling the target curve and assuming equal travel time between consecutive samples; 2) arbitrary travel time and order for all the samples, as illustrated in Figure 11. This is due to two reasons. First, it is difficult and non-intuitive for users to specify the exact timing via a GUI interface. Second, at such a small scale with up to seven nodes, we have not observed significantly different designs using different timing schemes and cases such as Figure 11 are rare. We expect a larger solution space would lead to a variety of designs corresponding to more deliberate timing specification.

Our method can only approximate the solutions of MIQCQP and sometimes can fail at finding a feasible solution. Indeed, we only impose non-singular constraints (Equation (9)) at discrete time instances to avoid infinite constraints and Lemma 1 is not guaranteed to hold as a result. Our MICP solver further approximates the non-convex constraints as piecewise convex ones. By comparison, the SA-baseline is guaranteed to return a solution, although it can drift far from the user’s requirement. It is worthwhile to explore an approximation scheme for relaxing MIQCQP. One promising direction is to consider the semidefinite lower-bound that turns a quadratic constraint into a linear matrix inequality (Vandenberghe and Boyd 1996). More generally, the sum-of-squares programming allows any polynomial optimization to be converted into a semidefinite programming problem (Laurent 2009), and the conversion is exact under certain conditions. Such conversions can be used to derive the lower-bound in BB algorithms. Recent work (Pan et al., 2020) has applied this idea to the inverse kinematic problems of sequential manipulators. The main advantage of sum-of-squares programming is that the lower bound can be made arbitrarily tight.

Finally, a major limitation of our method is that we only optimize the kinematics and geometric features of the linkage structure, which is not sufficient for many robotic applications, especially when deployed onto a physical robot platform. In our robot walking results for example, optimizing the dynamics properties, for example, joint torques, frictional coefficients, mass distributions, is key to the overall final performance. Our current experiments optimize these dynamics properties using Bayesian exploration as a separate post-process, assuming fixed.
geometry and topology. This is a standard approach used by several prior works to automatically tune the dynamics properties. For example, Bai et al. (2018) proposed an optimization method to reduce the vibration. Feng et al. (2002) optimized the mass distribution to reduce the needed joint force. Truss optimization (Sokół 2011) typically maximizes the strength of a linkage structure under external forces. Joint formulations such as Soong and Yan (2007) have also been proposed that simultaneously minimize the motor torques and maximize the structure strength. Erkaya and Uzmay (2009) used simulated annealing to adjust multiple dynamics parameters under the influence of joint clearance. However, we expect that higher performance can be achieved by considering kinematics and dynamics into a single, joint optimization formulation. In many applications, the dynamic properties, for example, material densities and motor torques, are pre-determined by hardware specifications, and the optimized linkage structures should satisfy these specifications as hard constraints that may also include collision handling Govindaraju et al. (2005); Kim et al. (2002). Unfortunately, formulating these considerations would significantly increase the complexity and computational time, so we leave them as future work.

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