

Model Predictive Control

Part I – Introduction

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Table of Contents

1. Concepts

- 1.1 Main Idea
- 1.2 Classical Control vs MPC
- 1.3 Mathematical Formulation

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

3. Summary and Outlook

- 3.1 Summary
- 3.2 Literature

Table of Contents

1. Concepts

- 1.1 Main Idea
- 1.2 Classical Control vs MPC
- 1.3 Mathematical Formulation

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

3. Summary and Outlook

- 3.1 Summary
- 3.2 Literature

Table of Contents

1. Concepts

- 1.1 Main Idea
- 1.2 Classical Control vs MPC
- 1.3 Mathematical Formulation

Main Idea

Objective:

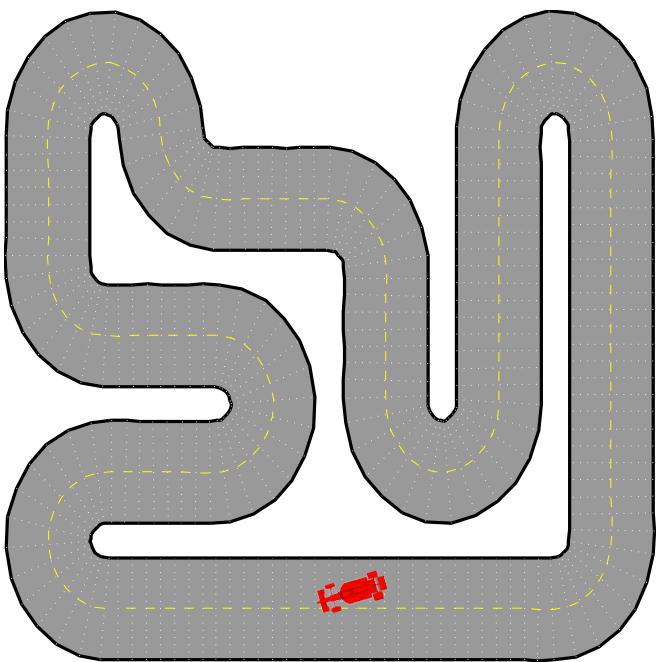
- Minimize lap time

Constraints:

- Avoid other cars
- Stay on road
- Don't skid
- Limited acceleration

Intuitive approach:

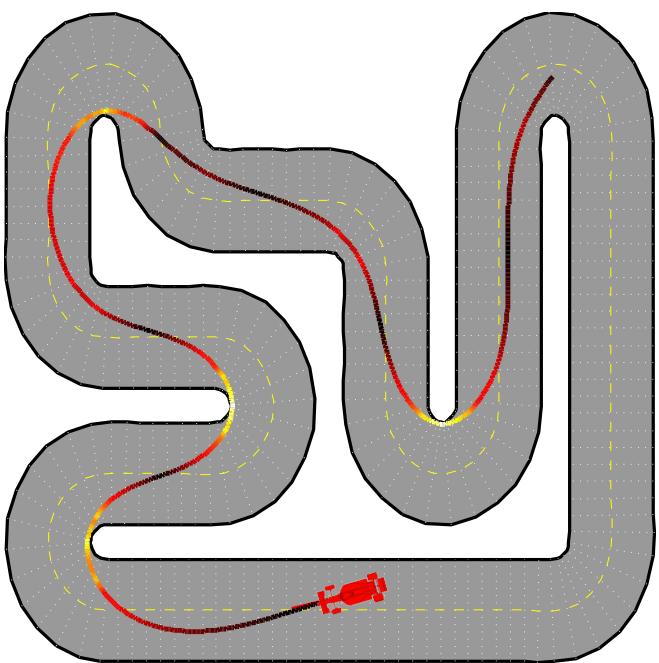
- Look forward and plan path based on
 - Road conditions
 - Upcoming corners
 - Abilities of car
 - etc...



Optimization-Based Control

Minimize (lap time)
while avoid other cars
stay on road
...

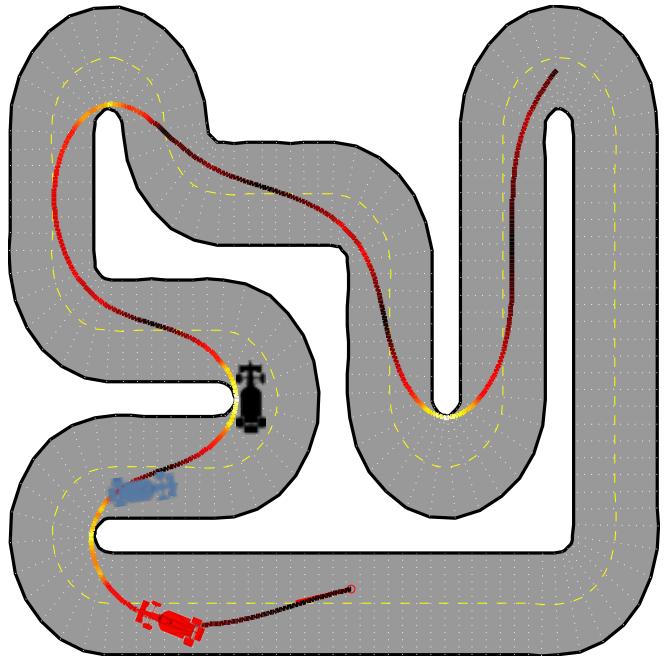
- Solve **optimization problem** to compute minimum-time path



Optimization-Based Control

Minimize (lap time)
 while avoid other cars
 stay on road
 ...

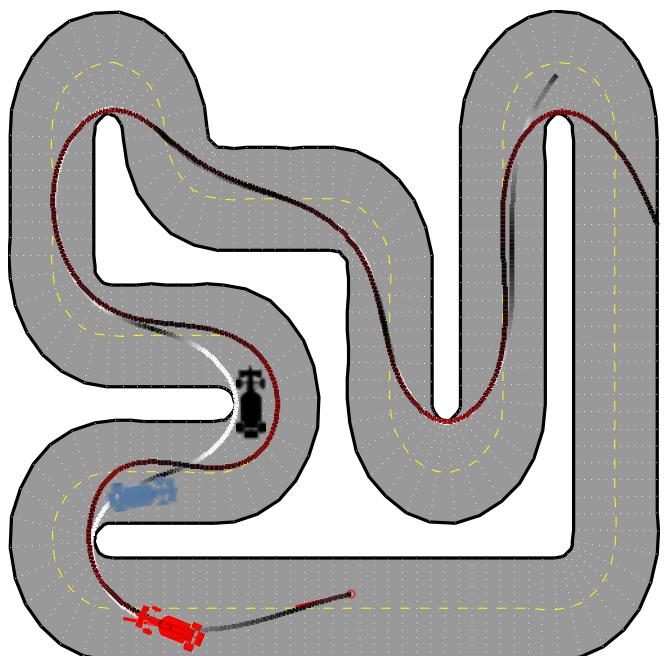
- Solve **optimization problem** to compute minimum-time path
- What to do if something unexpected happens?
 - We didn't see a car around the corner!
 - Must introduce *feedback*



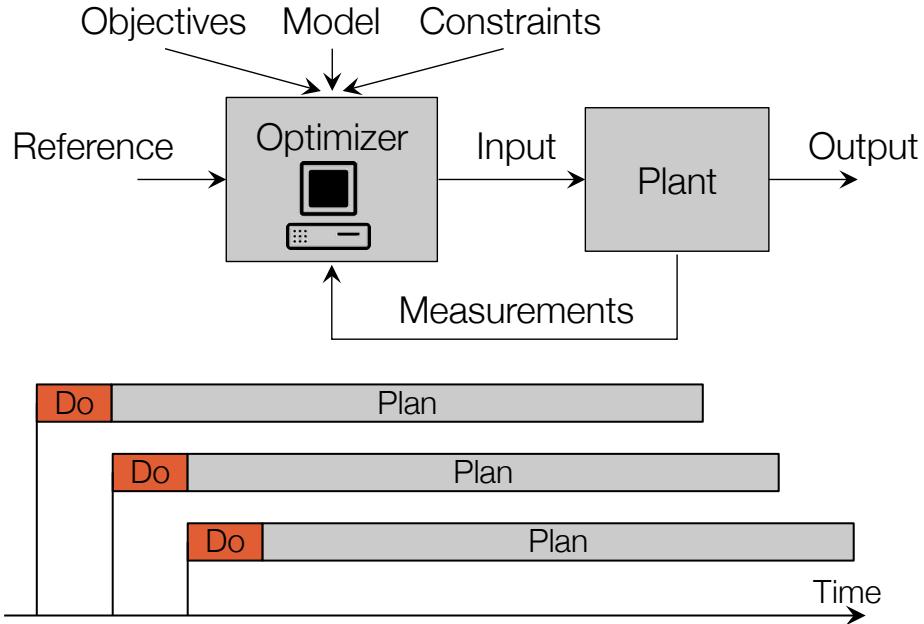
Optimization-Based Control

Minimize (lap time)
 while avoid other cars
 stay on road
 ...

- Solve **optimization problem** to compute minimum-time path
- Obtain series of planned control actions
- Apply *first* control action
- Repeat the planning procedure



Model Predictive Control



Receding horizon strategy introduces **feedback**.

Table of Contents

1. Concepts

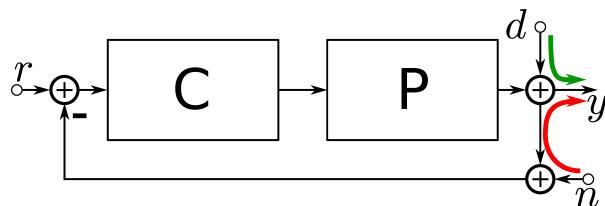
1.1 Main Idea

1.2 Classical Control vs MPC

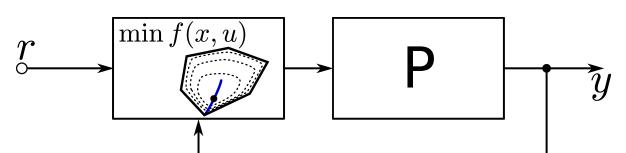
1.3 Mathematical Formulation

Two Different Perspectives

Classical design: design C



MPC: real-time, repeated optimization to choose $u(t)$



Dominant issues addressed

- Disturbance rejection ($d \rightarrow y$)
 - Noise insensitivity ($n \rightarrow y$)
 - Model uncertainty
- (usually in *frequency domain*)

Dominant issues addressed

- Control constraints (limits)
 - Process constraints (safety)
- (usually in *time domain*)

Constraints in Control

All physical systems have **constraints**:

- Physical constraints, e.g. actuator limits
- Performance constraints, e.g. overshoot
- Safety constraints, e.g. temperature/pressure limits

Optimal operating points are often near constraints.

Classical control methods:

- Ad hoc constraint management
- Set point sufficiently far from constraints
- Suboptimal plant operation

Predictive control:

- Constraints included in the design
- Set point optimal
- Optimal plant operation

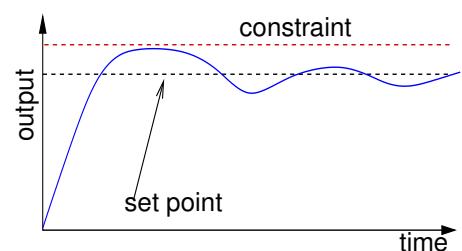
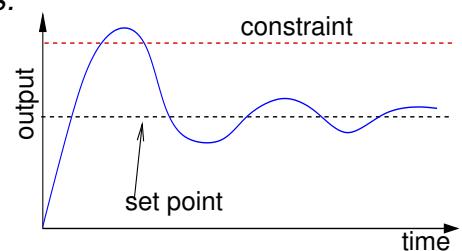


Table of Contents

1. Concepts

1.1 Main Idea

1.2 Classical Control vs MPC

1.3 Mathematical Formulation

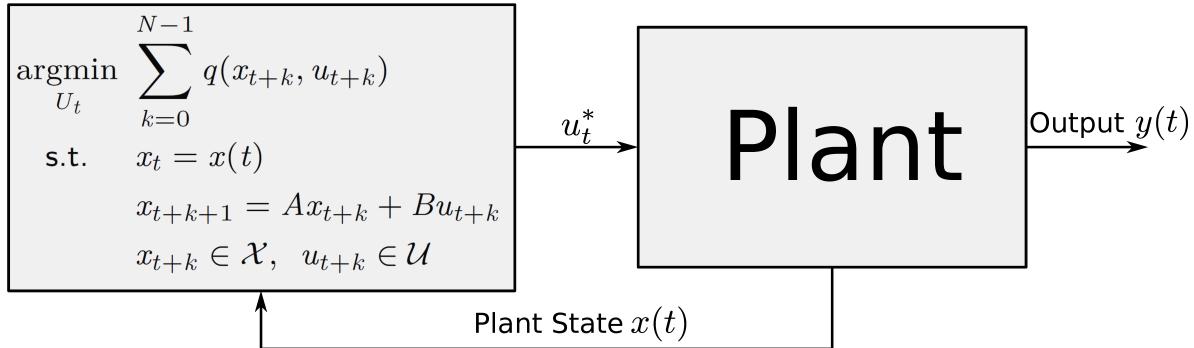
MPC: Mathematical Formulation

$$\begin{aligned}
 U_t^*(x(t)) &:= \underset{U_t}{\operatorname{argmin}} \sum_{k=0}^{N-1} q(x_{t+k}, u_{t+k}) \\
 \text{subj. to } x_t &= x(t) && \text{measurement} \\
 x_{t+k+1} &= Ax_{t+k} + Bu_{t+k} && \text{system model} \\
 x_{t+k} &\in \mathcal{X} && \text{state constraints} \\
 u_{t+k} &\in \mathcal{U} && \text{input constraints} \\
 U_t &= \{u_t, u_{t+1}, \dots, u_{t+N-1}\} && \text{optimization variables}
 \end{aligned}$$

Problem is defined by

- **Objective** that is minimized,
e.g., distance from origin, sum of squared/absolute errors, economic,...
- Internal **system model** to predict system behavior
e.g., linear, nonlinear, single-/multi-variable, ...
- **Constraints** that have to be satisfied
e.g., on inputs, outputs, states, linear, quadratic,...

MPC: Mathematical Formulation



At each sample time:

- Measure / estimate current state $x(t)$
- Find the optimal input sequence for the entire planning window N :
 $U_t^* = \{u_t^*, u_{t+1}^*, \dots, u_{t+N-1}^*\}$
- Implement only the *first* control action u_t^*

Class Topics

- Week 1/2: Introduction and Fundamentals of Optimization
- Week 3: Reachability and Invariant Set Theory
- Week 4: Optimal Control and Dynamic Programming
- Week 5: Constrained Optimal Control
- Week 6: Predictive Control: Fundamentals
- Week 7: Predictive Control: Stability and Feasibility Theory
- Week 8: Integration with Loop-Shaping and Hybrid Systems

Some Remarks

- MPC name
- Continuous-Time versus Discrete-Time
- Theoretical, computation and practice
- MPC in Practice

Table of Contents

1. Concepts

- 1.1 Main Idea
- 1.2 Classical Control vs MPC
- 1.3 Mathematical Formulation

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

3. Summary and Outlook

- 3.1 Summary
- 3.2 Literature

MPC: Applications

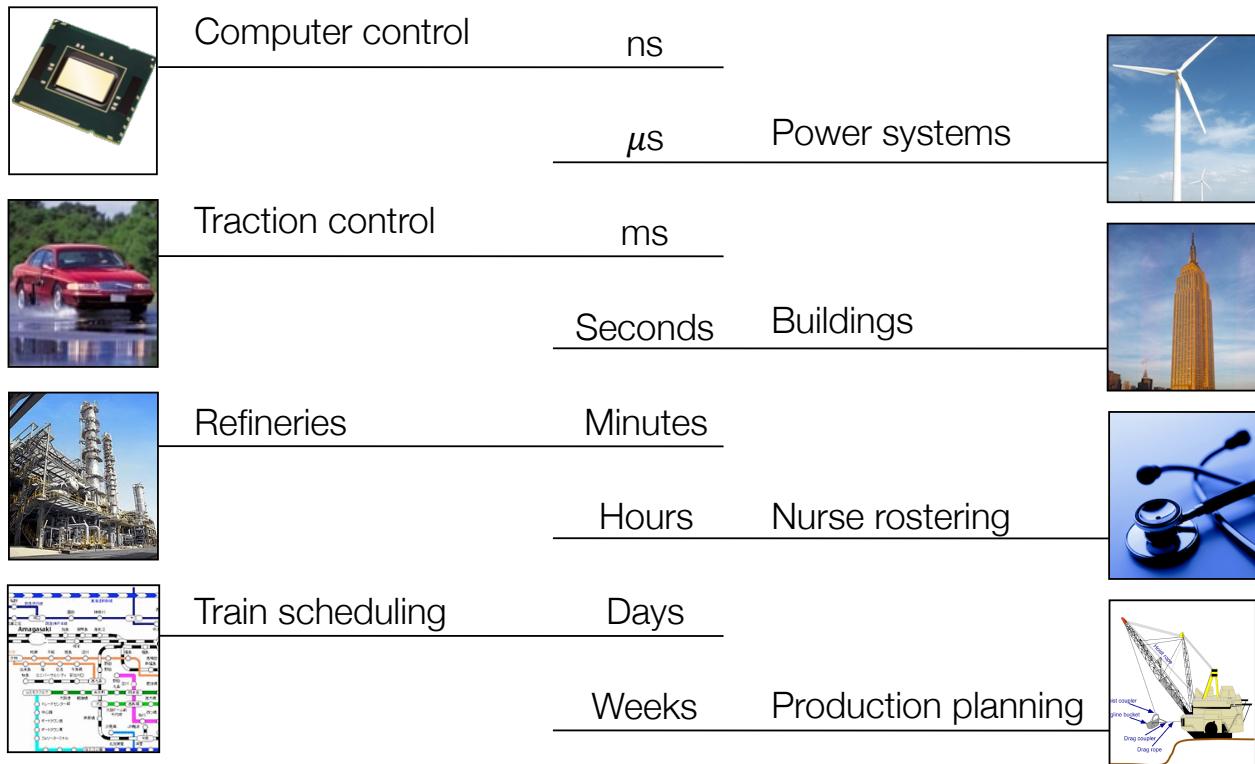


Table of Contents

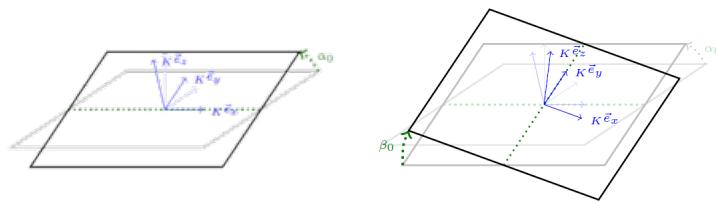
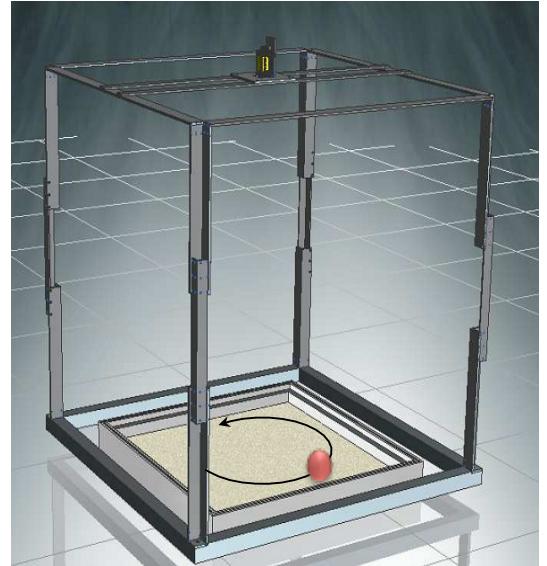
2. Examples

2.1 Ball on Plate

- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Ball on Plate

- **Movable plate** ($0.66\text{m} \times 0.66\text{m}$)
- Can be revolved around two axis $[+17^\circ; -17^\circ]$ by two DC motors
- Angle is measured by potentiometers
- Position of the ball is measured by a camera
- *Model:* Linearized dynamics, 4 states, 1 input per axis
- *Input constraints:* Voltage of motors
- *State constraints:* Boundary of the plate, angle of the plate



[R. Waldvogel. Master Thesis ETH, 2010]

Ball on Plate

Controller comparison: LQR vs. MPC in the presence of input constraints

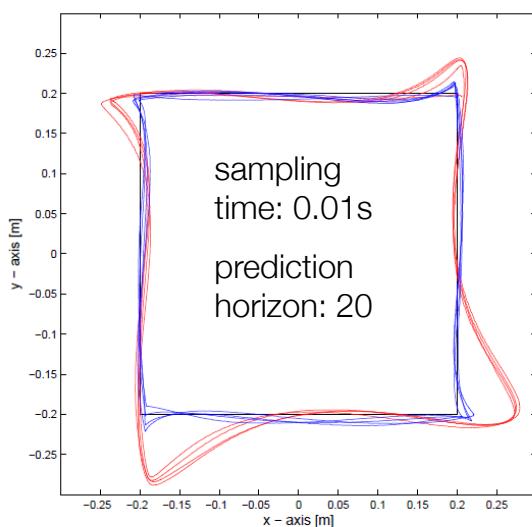


Figure: LQR (red) vs MPC (blue)

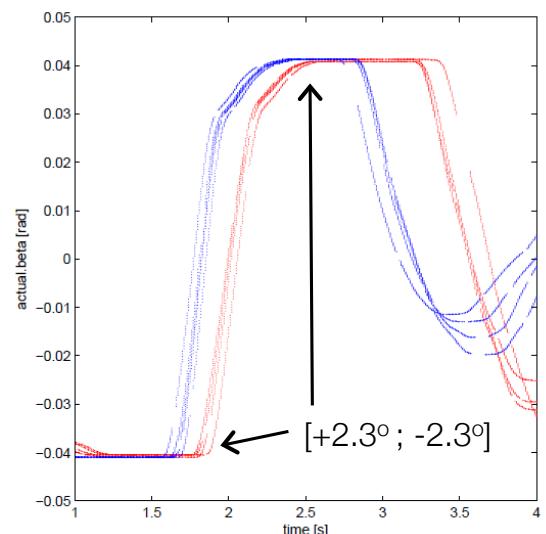


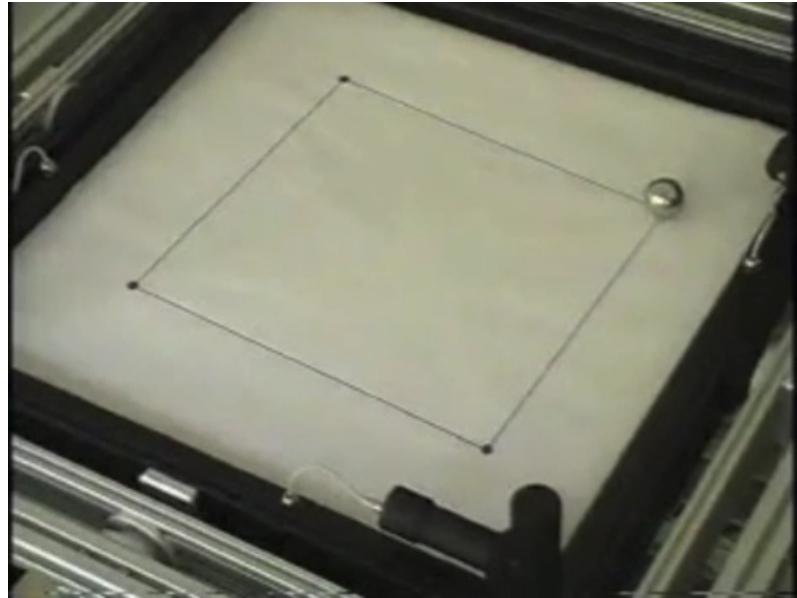
Figure: Input β for the upper left corner.

MPC introduces **preview** by predicting the state over a finite horizon

[R. Waldvogel. Master Thesis ETH, 2010]

Ball on Plate

MPC Control of a Ball and Plate System:



[R. Waldvogel. Master Thesis ETH, 2010]

Table of Contents

2. Examples

2.1 Ball on Plate

2.2 Autonomous Quadrocopter Flight

2.3 Autonomous dNaNo Race Cars

2.4 Energy Efficient Building Control

2.5 Kite Power

2.6 Automotive Systems

2.7 Robotic Chameleon

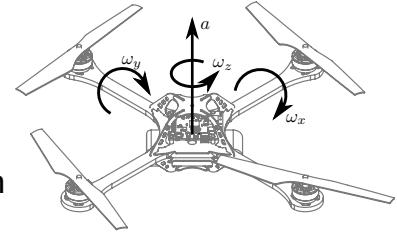
2.8 Catalytic Cracker

2.9 Predictive Control in NeuroScience

Autonomous Quadrocopter Flight

Quadrocopters:

- Highly agile due to fast rotational dynamics
- High thrust-to-weight ratio allows for large translational accelerations
- Motion control by altering rotation rate and/or pitch of the rotors
- High thrust motors enable high performance control

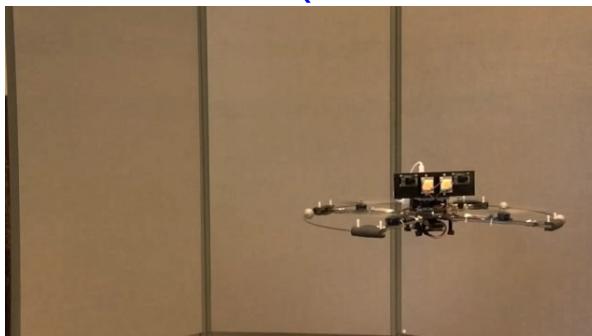


Control Problem:

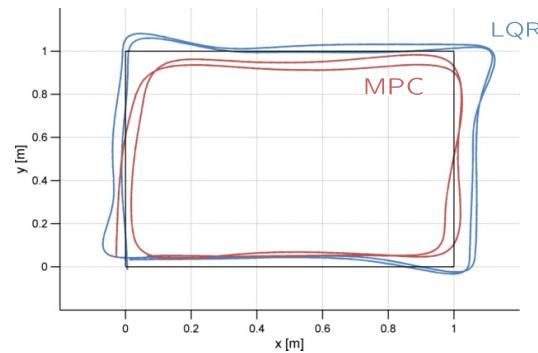
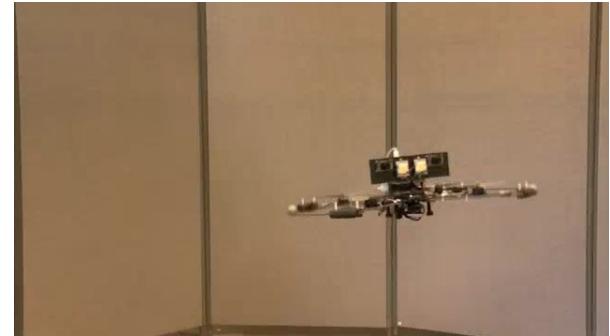
- Nonlinear system in 6D (position, attitude)
- Constraints: limited thrust, rates,...
- Task: Hovering, trajectory tracking
- Challenges: Fast unstable dynamics

Autonomous Quadrocopter flight

LQR



MPC



[M. Burri. Master Thesis ETH, 2011]

Autonomous Quadrocopter flight

Towards a Swarm of Nano Quadrotors

Alex Kushleyev, Daniel Mellinger, and Vijay Kumar
GRASP Lab, University of Pennsylvania

[GRASP Lab. University of Pennsylvania, 2012; <http://www.grasp.upenn.edu/>]

Table of Contents

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Autonomous dNaNo Race Cars

Race car:

- 1:43 scale, very light (50g) and fast
- Radio controlled
- 2.4GHz transmitter allows to run up to 40 cars

Control Problem:

- *Nonlinear model* in 4D (position, orientation)
- *Constraints*: acceleration, steering angle, race track, other cars...
- *Task*: Optimal path planning and path following
- *Challenges*: State estimation, effects that are difficult to model/measure, e.g. slip, small sampling times



Autonomous dNaNo Race Cars



[*ORCA Racer Project. ETH, 2011; <http://orcaracer.ethz.ch/>*]

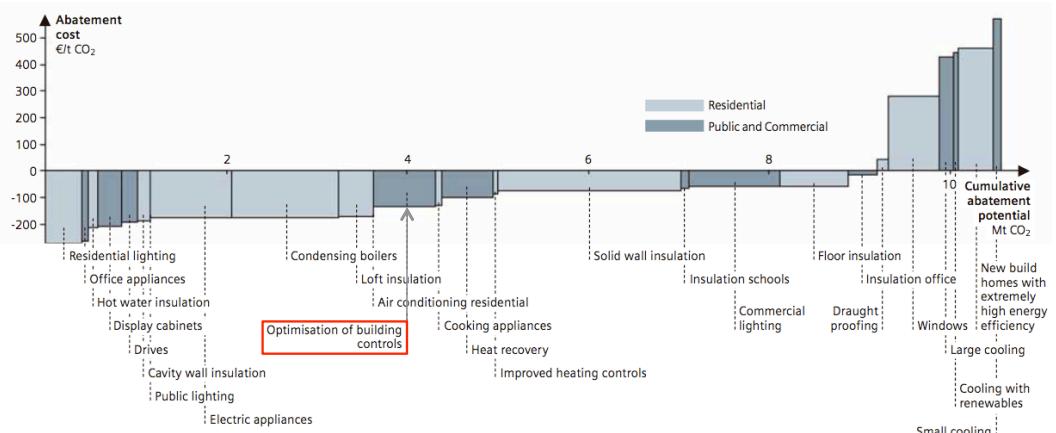
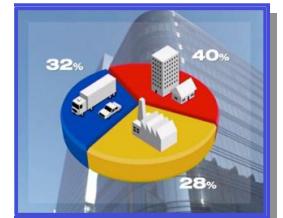
Table of Contents

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control**
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Energy Efficient Building Control

- Buildings account for approx. *40% of global energy use*
- Most energy is consumed during use of the buildings
- Building sector has large potential for cost-effective reduction of CO₂ emissions
- Most investments in buildings are expected to pay back through *reduced energy bills*



Greenhouse gas abatement cost curve for London buildings (2025, decision maker perspective)

Source: Watson, J. (ed.) (2008): Sustainable Urban Infrastructure, London Edition – a view to 2025.
Siemens AG, Corporate Communications (CC) Munich, 71pp.

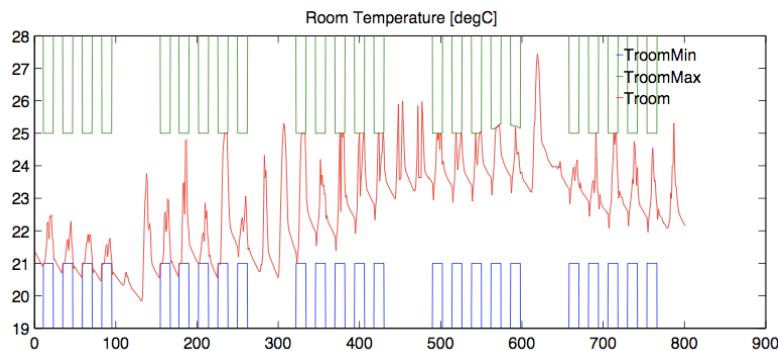
Energy Efficient Building Control

Integrated Room Automation:

Integrated control of heating, cooling, ventilation, electrical lighting, blinds,... of a single room/zone



Control Task: Use minimum amount of energy (or money) to keep room temperature, illuminance level and CO₂ concentration in *prescribed comfort ranges*



[OptiControl Project, ETH. 2010; <http://www.opticontrol.ethz.ch/>]

Energy Efficient Building Control

Load Shifting:

Use Weather and Occupancy Forecast to Minimise Energy Bill

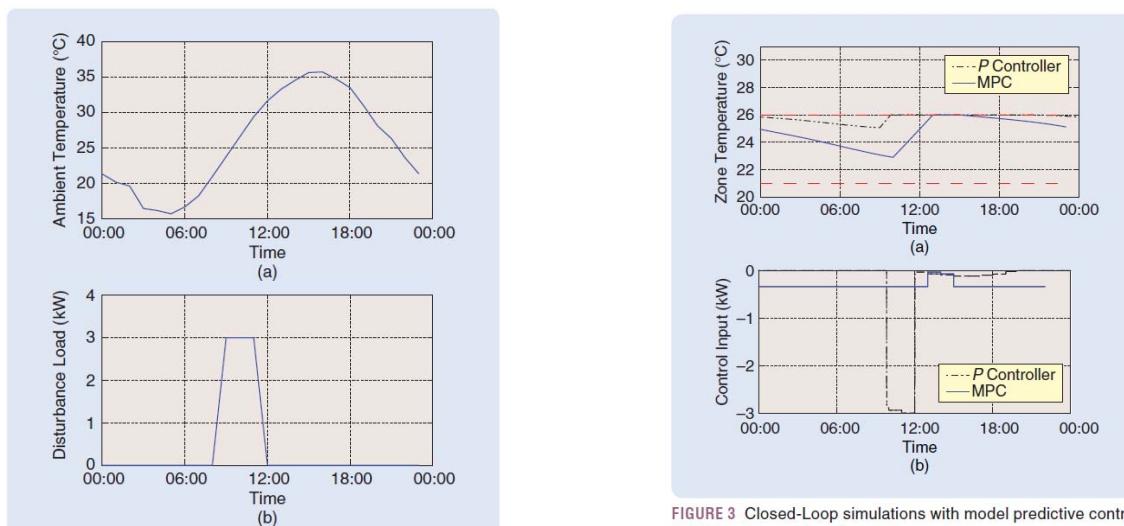
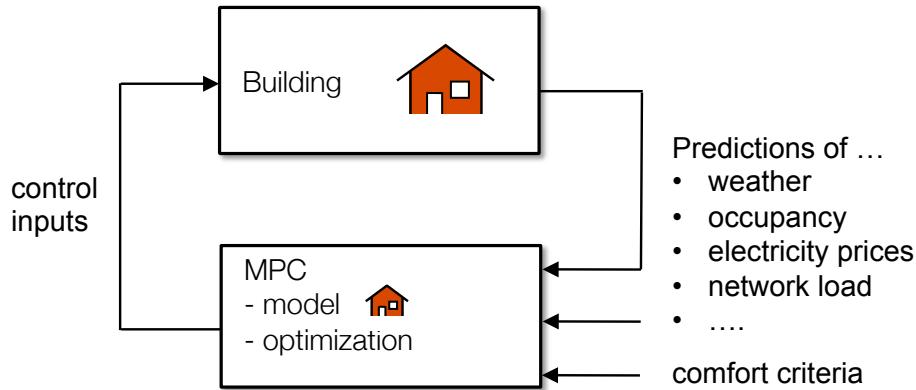


FIGURE 3 Closed-Loop simulations with model predictive control (MPC) and proportional control.

[MPC Lab Project, UC Berkeley. 2010-2014; <http://www.mpc.berkeley.edu/>]

Energy Efficient Building Control



MPC opens the possibility to

- exploit building's *thermal storage capacity*
- use *predictions* of future disturbances, e.g. weather, for better planning
- use forecasts of electricity prices to shift electricity demand for grid-friendly behavior
- offer grid-balancing services to the power network
- ...

while respecting requirements for building usage (temperature, light, ...)

Table of Contents

2. Examples

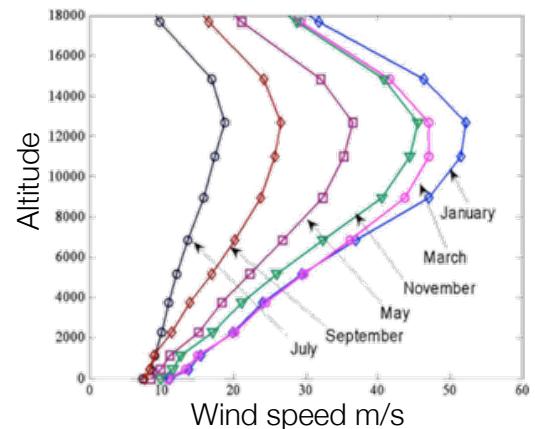
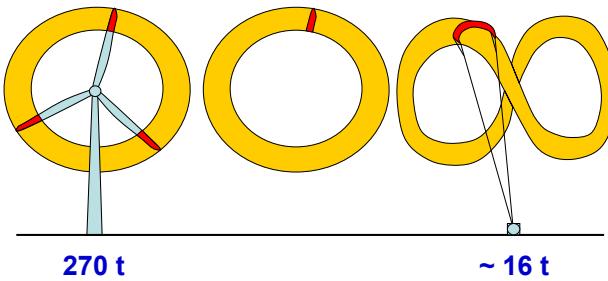
- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Kite Power

- Wind energy has potential to supply global energy need.
- Current wind technology is not able to exploit the potential
 - Traditional inland wind turbines are close to scaling limits
 - Economic operation only possible at a limited number of locations

Idea: Exploit the energy of high-altitude wind by means of light tethered wings (kites)

Goal: Wind power at lower cost than coal



Exploit that

- Wind speed at 800m = $1.5 \times$ speed at 80m
- Power density = $(\text{wind speed})^3$

Kite Power

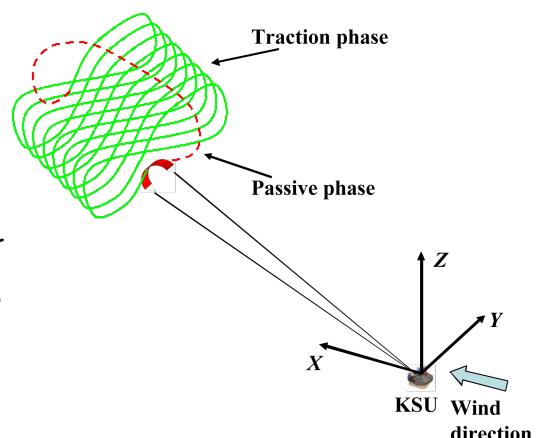
- Different kites proposed: flexible vs. rigid wings (different models, nonlinear)
- On board vs. ground level generator
- Ground level seems to be more viable for large-scale
- Number of lines?

Kite control problem:

- Maximize the net generated energy
- Maintain stability of the wing
- Exploit crosswind, i.e. kites fly transverse to wind at high speed
- Satisfy physical constraints: keep the kite far away from the ground, avoid line wrapping...
- Each configuration and working phase has its own performance goal



[A. Zgraggen, ETH, 2011]



Kite Power

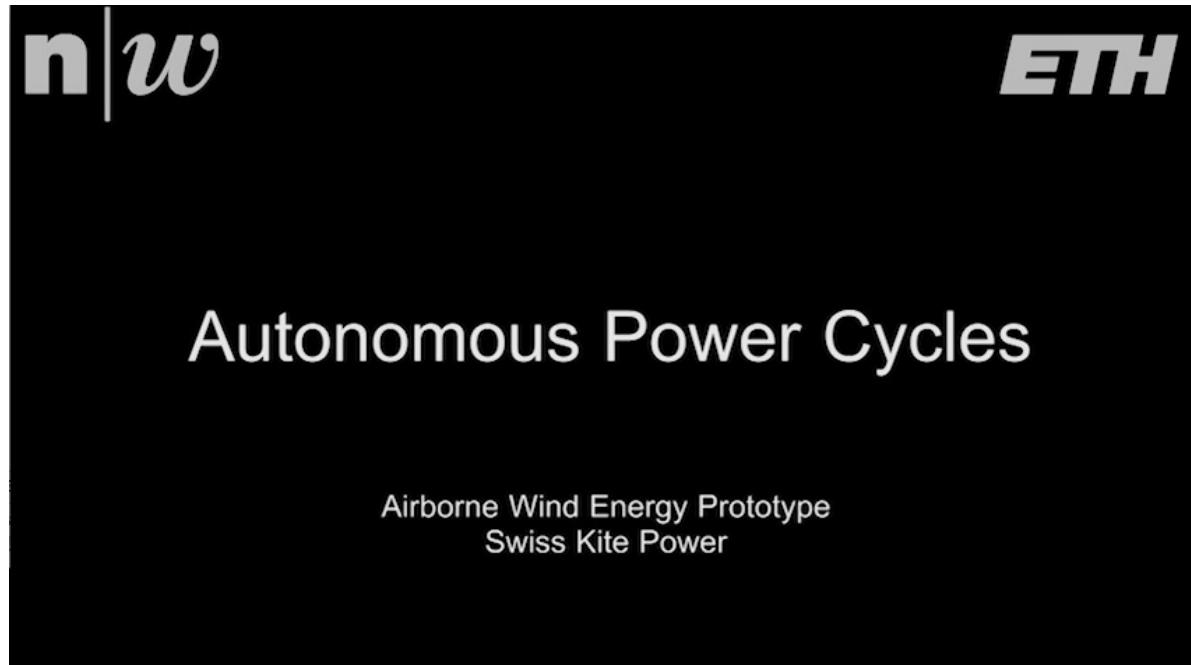
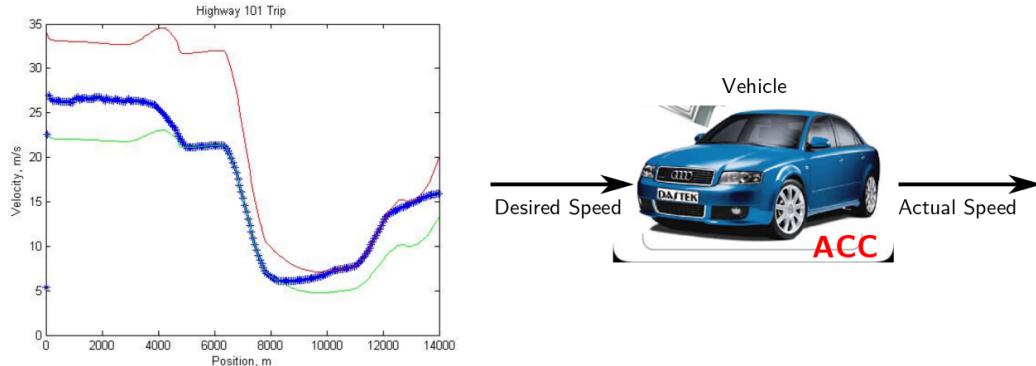


Table of Contents

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Audi Smart Engine



- **Fact:** Do not accelerate if there is a traffic jam, you will only waste fuel.
- **Idea:** Use traffic forecast to regulate the speed of a car to save fuel while getting to destination on time.

- MPC regulates the desired speed (through an Automatic Cruise Control) in order to reach the destination in the most fuel-efficient way, given a

- Min and Max traffic speed forecast and road grade used in the MPC

Ford Autonomous Driving on Ice

- Autonomous double-lane change.
- Road forecast and nonlinear vehicle model (driving on ice) used in MPC.
- MPC controls differential braking and steering.
- Experimental results @ 72 km/h on ice.



[Falcone, Borrelli et al. International Journal Vehicle Autonomous Systems, 2009]

Volvo

- Autonomous lane keeping (minimally invasive).
- Road forecast and vehicle model used in MPC.
- MPC controls braking and steering.



[Gray, Ali, Gao, Hedrick and Borrelli. IEEE Transactions on Intelligent Transportation Systems, 2013]

Hyundai

- Autonomous Driving
- Road forecast and vehicle model used in MPC.
- MPC controls braking and steering.

[C:/Research/Courses/2014Fall/MPC_Course_Material/ME231A/
MPC-PartI/videos_mpg/media2.mp4]

[Gray, Ali, Gao, Hedrick and Borrelli. IEEE Transactions on Intelligent Transportation Systems, 2013]

Table of Contents

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon**
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Robotic Chameleon

- Tracking an object (point in video) using two independent cameras.
- MPC controls cameras pan tilt and zoom to keep object in a given field of view (constraints).
- MPC uses cameras models and forecast the object position (assuming moving at constant acceleration over the prediction horizon).
- Experimental results with MPC solved at 100 Hz.



[Avin, Borrelli et al. *Autonomous Robots*, 2008]

Table of Contents

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Catalytic Cracker

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MPC-PartI/videos_mpg/catalytic_cracker.mpg]

Table of Contents

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

Predictive Control in NeuroScience

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Table of Contents

1. Concepts

- 1.1 Main Idea
- 1.2 Classical Control vs MPC
- 1.3 Mathematical Formulation

2. Examples

- 2.1 Ball on Plate
- 2.2 Autonomous Quadrocopter Flight
- 2.3 Autonomous dNaNo Race Cars
- 2.4 Energy Efficient Building Control
- 2.5 Kite Power
- 2.6 Automotive Systems
- 2.7 Robotic Chameleon
- 2.8 Catalytic Cracker
- 2.9 Predictive Control in NeuroScience

3. Summary and Outlook

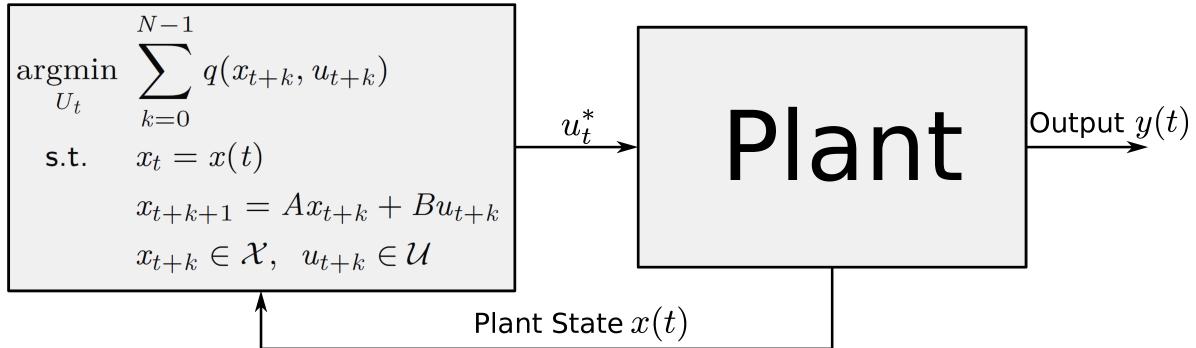
- 3.1 Summary
- 3.2 Literature

Table of Contents

3. Summary and Outlook

- 3.1 Summary
- 3.2 Literature

Summary: MPC



At each sample time:

- Measure /estimate current state $x(t)$
- Find the *optimal input sequence* for the entire planning window N :

$$U_t^* = \{u_t^*, u_{t+1}^*, \dots, u_{t+N-1}^*\}$$
- Implement only the *first* control action u_t^*

Summary

- Obtain a model of the system
- Design a state observer
- Define optimal control problem
- Set up optimization problem in optimization software
- Solve optimization problem to get optimal control sequence
- Verify that closed-loop system performs as desired,
e.g., check performance criteria, robustness, real-time aspects,...

Important Aspects of Model Predictive Control

Main advantages:

- Systematic approach for handling *constraints*
- High *performance* controller

Main challenges:

- *Implementation*
MPC problem has to be solved in real-time, i.e. within the sampling interval of the system, and with available hardware (storage, processor,...).
- *Stability*
Closed-loop stability, i.e. convergence, is not automatically guaranteed
- *Robustness*
The closed-loop system is not necessarily robust against uncertainties or disturbances
- *Feasibility*
Optimization problem may become infeasible at some future time step, i.e. there may not exist a plan satisfying all constraints

Table of Contents

3. Summary and Outlook

3.1 Summary

3.2 Literature

Literature

Model Predictive Control:

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