

10.4.1

1) State vector:

Input:

$$x = [\lambda \ r \ p \ \dot{p} \ e \ \dot{e}]^T \quad u = [p_c \ e_c]^T$$

For 4 first state we use same eq:

$$\begin{cases} \dot{\lambda} = r \\ \dot{r} = -k_2 p \\ \dot{p} = \dot{p} \\ \ddot{p} = -k_1 k_{pp} p - k_1 k_{pd} \dot{p} + k_1 k_{pp} p_c \end{cases}$$

and additionally

$$\dot{e} = \dot{e}$$

$$\ddot{e} = -k_3 k_{ep} e - k_3 k_{ed} \dot{e} + k_3 k_{ep} e_c$$

gives:

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & -k_2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & -k_1 k_{pp} & -k_1 k_{pd} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & -k_3 k_{ep} & -k_3 k_{ed} \end{bmatrix} \quad B = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ k_1 k_{pp} & 0 \\ 0 & 0 \\ 0 & k_3 k_{ep} \end{bmatrix}$$

2) Discretize w/ forward euler:

$$\begin{aligned} x_{k+1} &= x_k + T \dot{x} = x_k + T(Ax_k + Bu_k) \\ &= \underbrace{(I + TA)}_{A_d} x_k + \underbrace{BT}_{B_d} u_k \end{aligned}$$

$$x_{k+1} = A_d x_k + B_d u_k$$

3) Ineq. constr: $e_k \geq \alpha \exp(-\beta(\lambda_k - \lambda_f)^2) \quad \forall k \in \{1, \dots, N\}$

$$\text{Obj. func: } \Phi = \sum_{i=0}^{N-1} (\lambda_{i+1} - \lambda_f)^2 + q_1 p_{ci}^2 + q_2 e_{ci}^2$$

↓

$$q_1 = q_2 = 1 \quad \lambda_{i+1}^2 - 2\lambda_f \lambda_{i+1} + \lambda_f^2$$

Check MATLAB

4) Implement (not yet done)

5) Check log.