

Author: Lucky Yerimah

```
% Appended state DMC and KF for running Nonlinear CSTR plant using a
% linear model.
% Additional function files needed to run simulation:
%     NLmodss to generate linea rmodel
%     NLcstrplant containing nonlinear model
%     QSSmpcNLPlant containg the simulation codes which also needs
%     KmatQSS to generate dynamic matrix
%     qSSmpccalc to perform control calculations
%

ysp = [10];      % setpoint change (from 0 vector); dimension ny
timesp = 600;    % time of setpoint change
dist = [0];      % magnitude of input disturbance; dimension nd
delt = 100;      % sample time
tfinal = 15000;
timedis = 600;   % time of input disturbance

% first set of parameters to run the Linear model (linearmodSS)
parameters1 = [102 350 -69.71*10^6 8.01 20.75*10^6 69.71*10^6 8314 801 3137 ...
               851 101 10.1 294 1000 4183 294 339.7022 323.7669 0.0842 0.04377 0.011];

[am,bm, cm, dm] = NLmodss(parameters1);

ninputs = size(bm,2);    % includes disturbance input
noutputs = size(cm,1);
nstates = size(am,1);    % number of model states
sysc_mod = ss(am,bm,cm,dm);
sysd_mod = c2d(sysc_mod,delt);
[phi_mod,gamma_stuff,cd_mod,dd_stuff] = ssdata(sysd_mod);
%
gamma_mod = gamma_stuff(:,2); % first input is manipulated
gammad_mod = gamma_stuff(:,1); % second disturbances

planteqns = 'NLcstrplant'
```

```
planteqns =
'NLcstrplant'
```

```
cplant = cm; % state 2 is the output
nstates_p = 3; % three plant states

parvec = [102 350 -69.71*10^6 8.01 20.75*10^6 69.71*10^6 8314 801 3137 ...
          851 101 10.1 294 1000 4183 0.0842 339.7022 323.7669 0.04377 0.011];

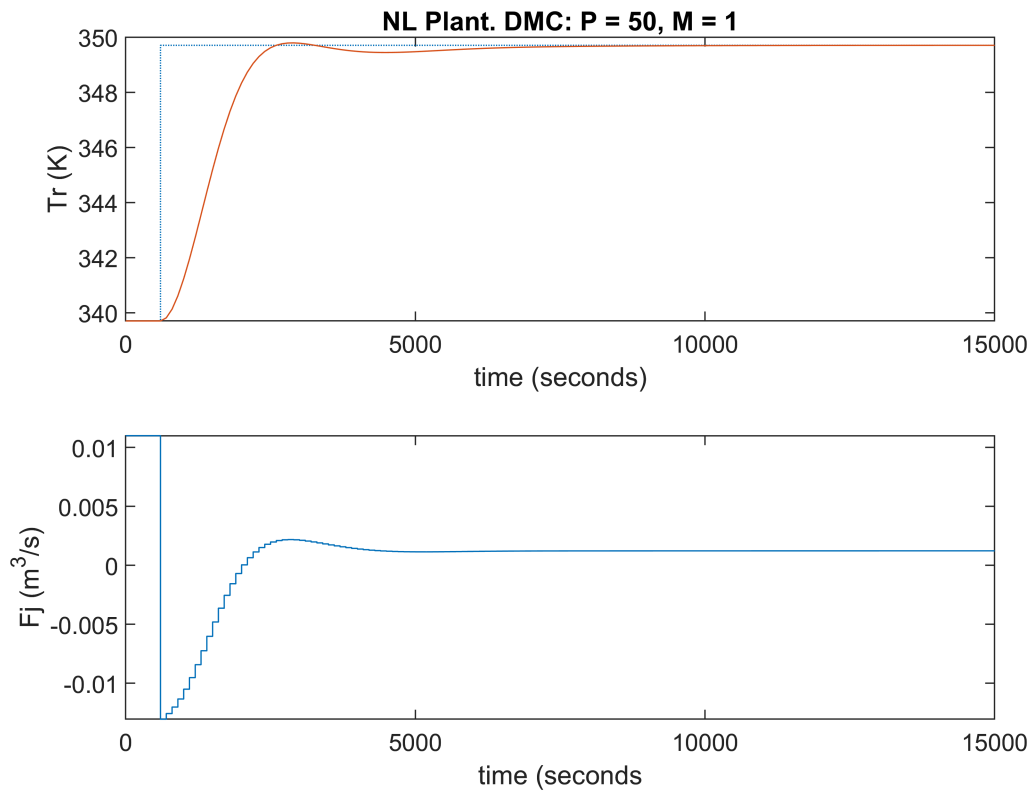
p = 50; % prediction horizon
m = 1; % control horizon
ny = 1; % number of measured outputs
nu = 1; % number of manipulated inputs
nd = 1; % number of actual disturbances
nd_est = 1; % number of estimated disturbances
```

```

weightu = [0]; % weighting matrix for control action
weighty = [1]; % weighting matrix for outputs
% constraints
umin = [-1000];
umax = [1000];
dumin = [-1000];
dumax = [1000];
% Kalman Filter matrices
Q = eye(nd_est,nd_est); % state covariance - need to generalize!
R = eye(ny);
%
Tr_ss = 339.7022; % degree K
Fj_ss = 0.011; % m^3/s

isim = 1; % additive output disturbance
iqp = 1; % unconstrained solution
noisemag = zeros(ny,1); % no noise
% run simulation
QSSmpcNLPlant
% zero-order hold on input and setpoint
[tt,uu] = stairs(t,u');
[ttr,rr] = stairs(t,r');
%
% plot the actual plant output without measurement noise
figure(100);
subplot(2,1,1)
plot(ttr,rr+Tr_ss,':',t,y+Tr_ss)
ylabel('Tr (K)')
xlabel('time (seconds)')
title('NL Plant. DMC: P = 50, M = 1')
subplot(2,1,2)
plot(tt,uu+Fj_ss)
ylabel('Fj (m^3/s)')
xlabel('time (seconds)')

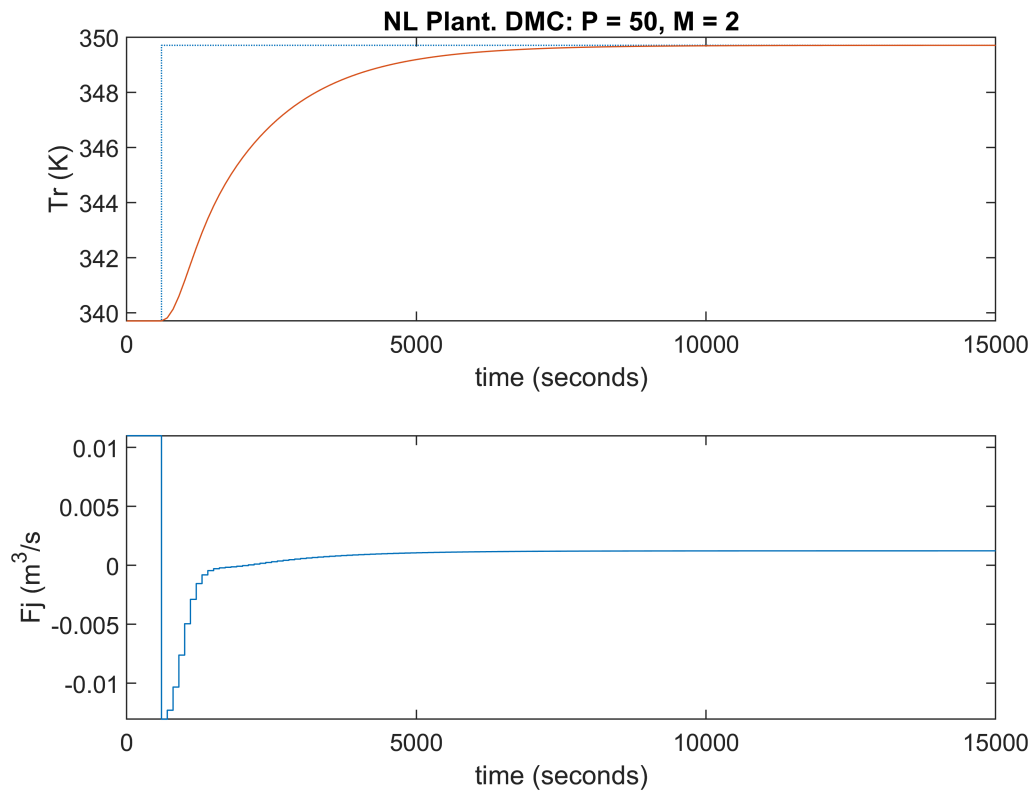
```



```
t1 = t; y1 = y+Tr_ss; tt1 = tt; uu1 = uu+Fj_ss; ttr1 = ttr; rr1 = rr+Fj_ss;
```

KF Simulation

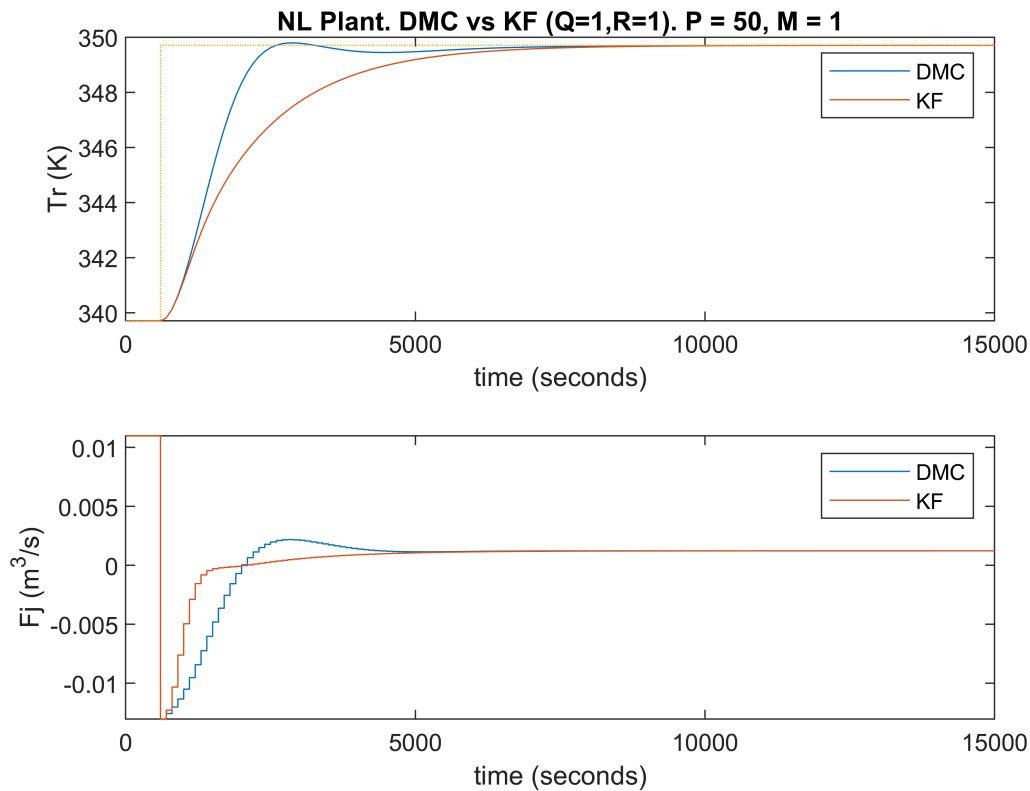
```
isim = 2; % additive output disturbance
iqp = 1; % unconstrained solution
p = 50; % prediction horizon
m = 1; % control horizon
QSSmpcNLPlant
% zero-order hold on input and setpoint
[tt,uu] = stairs(t,u');
[ttr,rr] = stairs(t,r');
%
% plot the actual plant output without measurement noise
figure(200);
subplot(2,1,1)
plot(ttr,rr+Tr_ss,':',t,y+Tr_ss)
ylabel('Tr (K)')
xlabel('time (seconds)')
title('NL Plant. DMC: P = 50, M = 2')
subplot(2,1,2)
plot(tt,uu+Fj_ss)
ylabel('Fj (m^3/s)')
xlabel('time (seconds)')
```



```
t2 = t; y2 = y+Tr_ss; tt2 = tt; uu2 = uu+Fj_ss; ttr2 = ttr; rr2 = rr+Tr_ss;
```

Comparing DMC and KF

```
figure(300);
subplot(2,1,1)
plot(t1,y1,t2,y2,ttr2,rr2,':')
legend('DMC','KF')
ylabel('Tr (K)')
xlabel('time (seconds)')
title('NL Plant. DMC vs KF (Q=1,R=1). P = 50, M = 1')
subplot(2,1,2)
plot(tt1,uu1,tt2,uu2)
legend('DMC','KF')
ylabel('Fj (m^3/s)')
xlabel('time (seconds)')
```



Constrained Simulation DMC

```

isim = 2; % KF
iqp = 2; % constrained solution
p = 50;    % prediction horizon
m = 1;    % control horizon

```

```

umin = [-0.011];
umax = [0.1];
dumin = [-0.01];
dumax = [0.1];

```

QSSmpcNLPlant

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in

feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,
and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in
feasible directions, to within the value of the optimality tolerance,

and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

<stopping criteria details>

Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the [```
% zero-order hold on input and setpoint
\[tt,uu\] = stairs\(t,u'\);
\[ttr,rr\] = stairs\(t,r'\);
t5 = t; y5 = y+Tr_ss; tt5 = tt; uu5 = uu+Fj_ss; ttr5 = ttr; rr5 = rr+Tr_ss;

figure\(400\);
subplot\(2,1,1\)
plot\(t2,y2,t5,y5,ttr5,rr5,':'\)
legend\('Unconstrained','QP'\)
ylabel\('Tr \(K\)'\)
xlabel\('time \(seconds\)'\)
title\('Constrained optimization vs Unconstrained'\)

subplot\(2,1,2\)
plot\(tt2,uu2,tt5,uu5\)
ylabel\('Fj \(m^3/s\)'\)
xlabel\('time \(seconds\)'\)
legend\('Unconstrained','QP'\)
```](matlab:...</a></p></div><div data-bbox=)

Constrained optimization vs Unconstrained

