

```

clc
clear
close all
set(0, 'DefaultLineLineWidth', 2);
set(0, 'defaultAxesFontSize', 12)
set(0, 'defaultAxesTickLabelInterpreter', 'latex');
set(0, 'defaultlegendInterpreter', 'latex')

```

## The system

We will consider a LTI system of the form:

$$\begin{cases} x_{t+1} = A \cdot x_t + B \cdot u_t + K \cdot e_t & (1) \\ y_t = C \cdot x_t + D \cdot u_t + e_t & (2) \end{cases}$$

$\begin{matrix} n \times 1 & n \times n & n \times 1 & n \times m & m \times 1 & n \times l & l \times 1 \\ l \times 1 & l \times n & n \times 1 & l \times m & m \times 1 & l \times 1 \end{matrix}$

where

- the inputs  $u_t \in \mathbb{R}^m \Leftrightarrow m = \text{number of inputs}$ ,
- the outputs  $y_t \in \mathbb{R}^l \Leftrightarrow l = \text{number of outputs}$ ,
- the states  $x_t \in \mathbb{R}^n \Leftrightarrow n = \text{number of states}$ .
- the noise sequence  $e_t$  is supposed to be  $\sim WN(0; \Sigma_e)$  with  $\Sigma_e = \mathbb{E}[e_k e_k^T]$  and  $\Sigma_{ij} = \mathbb{E}[e_i e_k^T] = 0$  for  $i \neq k$
- $N_s = \text{number of samples}$

```

tol = 1e-10; % used to check null value
m = 3;
l = 2;
n = 2;
M = 4;
N = 5;
j = 100 *max(M,N);
Ns = M+N+j;
Ts = 1; % sampling time
t = (0:Ns-1) * Ts; % time of sampling
A = [0.7 0; 0 0.3]; % states matrix [n x n]
B = [-0.1 0.2 0.6; 0.9 -0.5 -0.4]; % inputs matrix [n x m]
C = [0.5 0.2; 0.6 -0.8]; % outputs matrix [l x n]
D = [1 0 0; 0 0 0]; % [l x m]
K = [1 0; 0 1]; % [n x l]

rng(42);
sigma = 0.1;
e = sigma * randn(Ns, 1); % e ~WN(0;σ^2 I_1)
x = zeros (Ns, n);
u = zeros(Ns,m);

% ==== Genera r(t): PRBS levels +-2, Ts= 0.05, full band ====

```

```

% r2 = idinput(N,Type,Band,Range) funzione del System Identification Toolbox
Ts = 0.05; % in [sec]
fs = 1/Ts; % 20 [Hz]
Range = [-2, 2]; % levels of the PRBS
Band = [ 0 1]; % banda normalizzata (0-1 = full band fino a
Nyquist)

for c = 1:m
    u(:,c) = idinput(Ns,'prbs',Band,Range);
end

```

Warning: The PRBS signal delivered is the 509 first values of a full sequence of length 511.  
Warning: The PRBS signal delivered is the 509 first values of a full sequence of length 511.  
Warning: The PRBS signal delivered is the 509 first values of a full sequence of length 511.

```

y_clean = zeros(Ns, 1, m);
sys = cell(m,1);
for c = 1:m
    U = u(:,c); % input Matrix
    sys{c} = ss(A, B(:,c), C, D(:,c), 1); % system state space model
    y_clean(:, :, c) = lsim(sys{c}, U, t); % deterministic output for each
input
end
y_noisy = y_clean + e; % stochastic output for each input
yd = sum(y_clean, 3); % deterministic output as sum of
all inputs
ys = sum(y_noisy, 3); % stochastic output as sum of all
inputs

```

## Matrix input-output equations

$$Y_f = \Gamma_N \cdot X_f + H_N \cdot U_f + H_N^S \cdot E_f \quad (3)$$

$\begin{matrix} IN \times j & IN \times n & n \times j & IN \times mN & mN \times j & IN \times IN & IN \times j \end{matrix}$

$$Y_p = \Gamma_M \cdot X_p + H_M \cdot U_p + H_M^S \cdot E_p \quad (4)$$

$\begin{matrix} IM \times j & IM \times n & n \times j & IM \times mM & mM \times j & IM \times IM & IM \times j \end{matrix}$

$$U_p = \begin{pmatrix} u_1 & u_2 & \dots & u_j \\ u_2 & u_3 & \dots & u_{j+1} \\ \dots & \dots & \dots & \dots \\ u_M & u_{M+1} & \dots & u_{j+M-1} \end{pmatrix} \quad (5)$$

$mM \times j$

$$U_f = \begin{pmatrix} u_{M+1} & u_{M+2} & \dots & u_{M+j} \\ u_{M+2} & u_{M+3} & \dots & u_{M+j+1} \\ \dots & \dots & \dots & \dots \\ u_{M+N} & u_{M+N+1} & \dots & u_{M+N+j} \end{pmatrix} \quad (6)$$

$mN \times j$

In a similar way, we define the block Hankel matrices  $\begin{matrix} Y_p, & Y_f, & E_p, & E_f, \\ IM \times j & IN \times j & IM \times j & IN \times j \end{matrix}$

$j$  must be much larger (typically 100 times) than  $N, M$ :  $j \geq 100 \cdot \max(N, M)$  but  $N_s = M + N + j$

$$W_p \triangleq \begin{pmatrix} Y_p \\ U_p \end{pmatrix}$$

$(l+m)M \times j$

The past and the future state sequences are defined as

$$X_p = (x_1 \ x_2 \ \dots \ x_j)$$

$n \times j$

$$X_f = (x_{M+1} \ x_{M+2} \ \dots \ x_{M+j})$$

$n \times j$

$$\Gamma_q = \begin{pmatrix} C \\ CA \\ \dots \\ CA^{q-1} \end{pmatrix}, \quad H_q = \begin{pmatrix} D & 0 & \dots & 0 \\ CB & D & \dots & 0 \\ \dots & \dots & \dots & \dots \\ CA^{q-2}B & CA^{q-3}B & \dots & D \end{pmatrix}, \quad H_q^S = \begin{pmatrix} I_l & 0 & \dots & 0 \\ CK & I_l & \dots & 0 \\ \dots & \dots & \dots & \dots \\ CA^{q-2}K & CA^{q-3}K & \dots & I_l \end{pmatrix}$$

$lq \times n$        $lq \times mq$        $lq \times lq$

where  $q \in \mathbb{N}_0$ ,  $\Gamma_q$  is the extended observability matrix,  $H_q$  and  $H_q^S$  are the Toeplitz matrices containing the impulse response of the system to the deterministic input  $u_k$  and to the stochastic input  $e_k$  respectively.

```
Up = zeros(m*M, j);
Uf = zeros(m*N, j);
Yp = zeros(1*M, j);
Yf = zeros(1*N, j);
for i = 1:j
    idp = i : i + M - 1; % index for past Hankel Matrices
    idf = M + i : M + i + N - 1; % index for future Hankel Matrices
    Up(:,i) = reshape(u(idp,:)', m*M, 1); % [mM x j] = [12 x 500]
    Yp(:,i) = reshape(ys(idp,:)', 1*M, 1); % [mN x j] = [15 x 500]
    Uf(:,i) = reshape(u(idf,:)', m*N, 1); % [lM x j] = [ 8 x 500]
    Yf(:,i) = reshape(ys(idf,:)', 1*N, 1); % [lN x j] = [10 x 500]
end
```

## First step of subspace identification problem

Using the QR decomposition:

$$\begin{pmatrix} W_p \\ U_f \\ Y_f \end{pmatrix} = \begin{pmatrix} R_{11} & 0 & 0 \\ R_{21} & R_{22} & 0 \\ R_{31} & R_{32} & R_{33} \end{pmatrix} \cdot \begin{pmatrix} Q_1^T \\ Q_2^T \\ Q_3^T \end{pmatrix} \quad (9)$$

$(l+m)M \times j$        $mN \times (l+m)M$        $mN \times mN$        $lN \times (l+m)M$        $lN \times mN$        $lN \times lN$

by posing:

$$L_{lN \times ((l+m)M+mN)} = (R_{31} \ R_{32}) \cdot \begin{pmatrix} R_{11} & 0 \\ R_{21} & R_{22} \end{pmatrix}^{\dagger}$$

We know that:

$$L_w = L(:, 1 : M(m+l))$$

$lN \times (l+m)M$

$$L_u = L(:, M(m+l) + 1 : end)$$

$lN \times mN$

It appears that there is a minor inconsistency in the original segmentation of the matrix  $L$ . After careful examination, we found that adjusting the dimensions to correspond to the past window length  $M$  ensures consistency with the theoretical derivation and numerical implementation.

```
Wp = [Yp; Up];
Z = [Wp; Uf; Yf];

[Q_tmp, R_tmp] = qr(Z');
R = R_tmp';
Q = Q_tmp';

if norm(triu(R,1), 'fro') < tol
    fprintf('R is triangular: OK \n');
else
    fprintf ('R is not triangular: NOK\n');
end
```

% [(1+m)M x j] = [20 x 500]  
 % [(1+m)(M+N) x j] = [45 x 500]  
 % Z' = Q\_tmp \* R\_tmp  
 % R inferior triangular matrix  
 % Q ortogonal matrix

R is triangular: OK

```
if norm(Q'*Q - eye(size(Q)), 'fro') < tol
    fprintf('Q is ortogonal: OK \n');
else
    fprintf('Q is not ortogonal: NOK\n');
end
```

Q is ortogonal: OK

```
nw = (l+m)*M;
nu = m*N;
ny = l*N;
R11 = R(1:nw, 1:nw);
R12 = zeros(nw, nu);
R21 = R(nw+1:nw+nu, 1:nw);
R22 = R(nw+1:nw+nu, nw+1:nw+nu);
R31 = R(nw+nu+1:end, 1:nw);
R32 = R(nw+nu+1:end, nw+1:nw+nu);
R33 = R(nw+nu+1:end, nw+nu+1:nw+nu+ny);
```

% Wp row number = 20  
 % Uf row number = 15  
 % Yf row number = 10  
 % [20 x 20]  
 % [20 x 15]  
 % [15 x 20]  
 % [15 x 15]  
 % [10 x 20]  
 % [10 x 15]  
 % [10 x 10]

```

L = [R31 R32] * pinv([R11 R12; R21 R22]); % [10 x 35]
Lw = L(:,1:M*(m+1)); % [10 x 20] this is different to how it
is proposed in the paper
Lu = L(:,M*(m+1)+1:end); % [10 x 15]

```

## Second step of subspace identification problem

In this step we'll calculate the SVD of  $L_w$ .

$$L_w = (U_1 \ U_2) \cdot \begin{pmatrix} S_1 & 0 \\ 0 & S_2 \end{pmatrix} \cdot \begin{pmatrix} V_1^T \\ V_2^T \end{pmatrix} \approx U_1 \ S_1 \ V_1^T \quad (10)$$

$10 \times M(m+1)$

where the rank  $\hat{n}$  is determined by inspecting the number of dominant singular value of  $S_1$ , This is an approximation of the order  $n$  of the system.

The system order was automatically selected based on a cumulative energy criterion applied to the singular values of the Hankel matrix. In accordance with common practice in subspace system identification, the estimated order  $\hat{n}$  was chosen as the smallest integer such that the cumulative sum of the squared singular values accounts for at least 95% of the total energy. This approach is widely adopted in the literature, as it provides a robust and data-driven separation between the dominant system dynamics and noise-induced components.

$$\hat{n} = \min \left\{ k : \frac{\sum_{i=1}^k \sigma_i^2}{\sum_{i=1}^{M(m+1)} \sigma_i^2} \geq \eta \right\} \quad \eta \in [0.95, 0.99]$$

Important is that, under the assumption that the number of columns in the data block Hankel matrices  $Y_f, U_f, W_p$  is infinite ( $j = \infty$ ) there exists a direct link between  $L_w$  and the observability matrix  $\Gamma_N$  and the state sequence  $X_f$ .

$$\Gamma_N = U_1 \cdot S_1^{1/2}$$

$10 \times \hat{n} \quad 10 \times \hat{n} \quad \hat{n} \times \hat{n}$

$$\hat{X}_f = S_1^{1/2} \cdot V_1^T \cdot W_p$$

$\hat{n} \times j \quad \hat{n} \times \hat{n} \quad \hat{n} \times M(m+1) \quad M(m+1) \times j$

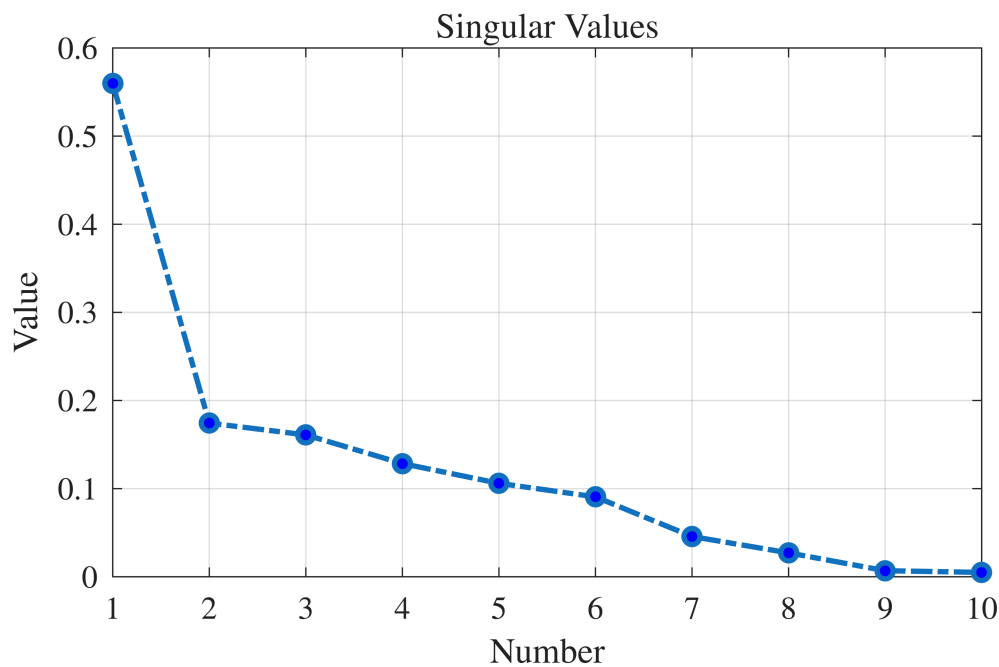
It (Van Overschee and De Moor 1996) is proven that  $\hat{X}_f$  is a Kalman filter estimate of the state sequence  $X_f$

```

singvals = svd(Lw);
figure;
nsv = length(singvals);
plot(1:nsv, singvals, '-.o', 'MarkerFaceColor','b', 'MarkerSize',6);
grid on;
xlabel('Number','Interpreter','latex');
ylabel('Value','Interpreter','latex');

```

```
title('Singular Values','Interpreter','latex');
xlim([1 nsv]);
xticks(1:1:nsv);
```



```
eta = 0.95; % threshold (95%)
energy = cumsum(singvals.^2) / sum(singvals.^2);
hat_n = find(energy >= eta, 1, 'first')
```

```
hat_n =
5
```

```
[U_,S_,V_] = svd(Lw);
U1 = U_(:, 1:hat_n); % [10 x 3]
S1 = S_(1:hat_n, 1:hat_n); % [3 x 3]
V1 = V_(:, 1:hat_n); % [20 x 3]
Gamma_N = U1 * sqrt(S1); % [10 x 3]
hat_Xf = sqrt(S1) * V1' * Wp; % [3 x 500]
```

## Checking results consistency

Solve the following least square problem for the unknown parameters  $L_w$  and  $L_u$

$$\min_{L_w, L_u} \left\| Y_f - (L_w \ L_u) \cdot \begin{pmatrix} W_p \\ U_f \end{pmatrix} \right\|_F^2 = \min_{L_w, L_u} \|Y_f - L_w \cdot W_p - L_u \cdot U_f\|_F^2$$

This is a linear least squares having as closed solution:

$$L_{\substack{IN \times (M(l+m)+mN)}} = \begin{bmatrix} L_w & L_u \end{bmatrix} = \begin{matrix} IN \times M(m+l) & IN \times mN \\ IN \times j \end{matrix} \cdot \begin{matrix} \begin{bmatrix} W_p \\ U_f \end{bmatrix}^\dagger \\ j \times (M(l+m)+mN) \end{matrix}$$

```

L_ls = Yf * pinv([Wp; Uf]);
Lw_ls = L_ls(:,1:M*(m+1)); % [10 x 20]
Lu_ls = L_ls(:,M*(m+1)+1:end); % [10 x 15]
err_w = norm(Lw - Lw_ls, 'fro') / norm(Lw, 'fro');
err_u = norm(Lu - Lu_ls, 'fro') / norm(Lu, 'fro');

if err_w < tol
    fprintf('QR+SVD and closed-form LS yield the same Lw matrix up to numerical accuracy: OK\n');
else
    fprintf('The Lw matrix obtained via QR+SVD does not coincide with the closed-form LS solution within numerical precision: NOK\n');
end

```

QR+SVD and closed-form LS yield the same Lw matrix up to numerical accuracy: OK

```

if err_u < tol
    fprintf('QR+SVD and closed-form LS yield the same Lu matrix up to numerical accuracy: OK\n');
else
    fprintf('The Lu matrix obtained via QR+SVD does not coincide with the closed-form LS solution within numerical precision: NOK\n');
end

```

QR+SVD and closed-form LS yield the same Lu matrix up to numerical accuracy: OK

The SPC prediction coincides exactly with the Least Squares solution, confirming that both approaches yield the same predicted output.

## Evaluate in simulation the tracking performance

The output predicted is calculated as:

$$\hat{Y}_f = \underset{IN \times j}{L_w} \cdot \underset{IN \times (l+m)M}{W_p} + \underset{(l+m)M \times j}{L_u} \cdot \underset{IN \times mN}{U_f} \underset{mN \times j}{}$$

Only the first block of the predicted horizon is plotted because it represents the immediate next-step prediction. The real output is shifted by one step to align with this one-step-ahead prediction.

```

hat_Yf = Lw * Wp + Lu * Uf;
hat_y= hat_Yf(1:l, :); % 1 x Ns

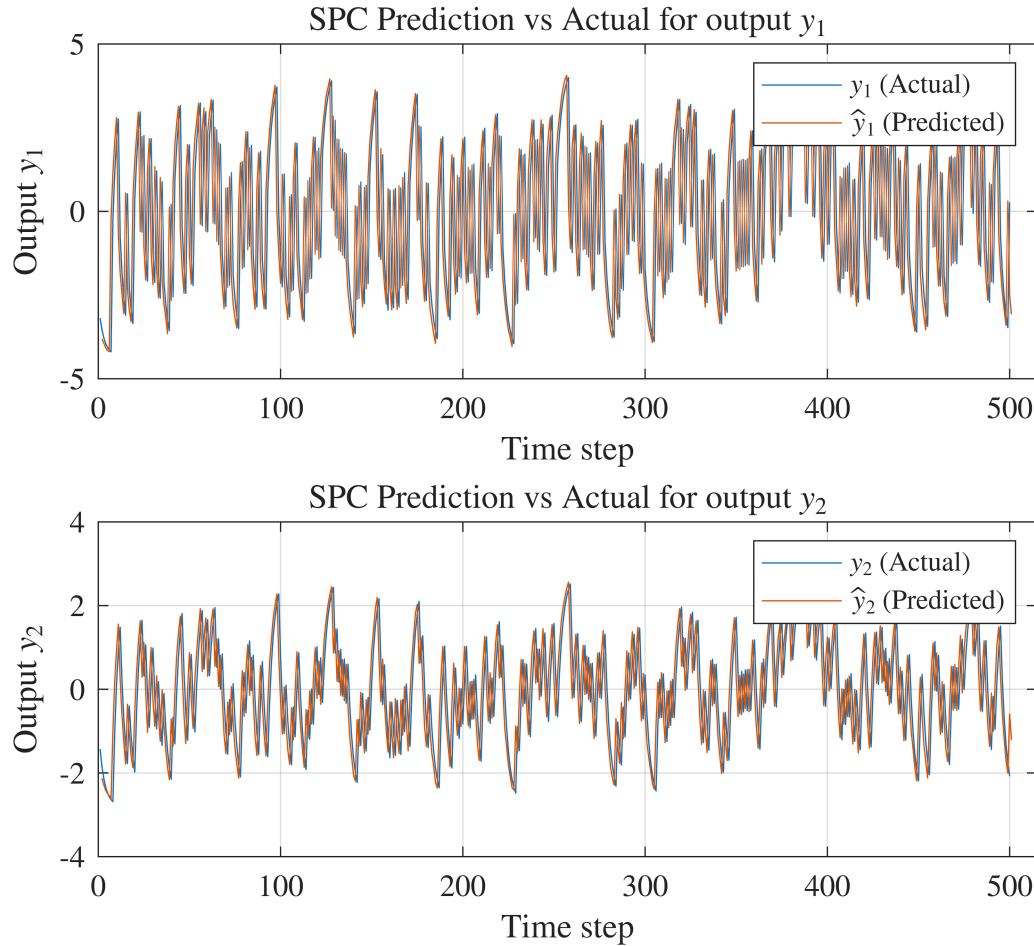
figure('Position', [100, 100, 1200, 1000]);
for i = 1:2
    subplot(2,1,i);
    % the prediction is 1 step delayed so, shift the y
    plot(1:j, yd(3:j+2,i), 'LineWidth', 0.5, 'DisplayName', '$y_{' + string(i) + '}$ (Actual)');
    hold on;

```

```

plot(2:j+1, hat_y(i,1:j).', 'LineWidth', .5, 'DisplayName', ['$\hat{y}_{'}
num2str(i) '}$ (Predicted)']);
grid on;
xlabel('Time step','Interpreter','latex');
ylabel(['Output $y_{'} num2str(i) '$'],'Interpreter','latex');
title(['SPC Prediction vs Actual for output $y_{'} num2str(i)
'$'],'Interpreter','latex');
legend('Interpreter','latex');
xlim([0 515])
end

```



## Subspace Identification based Implementation of MPC

The aim of MPC is to construct a controller that minimizes a performance criterion  $J$ , defined as:

$$J = (\hat{y}_f^* - r_f^*)^T Q (\hat{y}_f^* - r_f^*) + (u_f^*)^T R u_f^*$$

where

- $\nu$  is the simulation duration



- $$u_f^* = \begin{pmatrix} u_1^* \\ u_2^* \\ \dots \\ u_\nu^* \end{pmatrix} \in \mathbb{R}^{Mm}$$

is constructed by vertically stacking the future input vectors at each future time step for all input components.
- $$\hat{y}_f^* = \begin{pmatrix} \hat{y}_1^* \\ \hat{y}_2^* \\ \dots \\ \hat{y}_\nu^* \end{pmatrix} \in \mathbb{R}^{Ml}$$

is constructed by vertically stacking the predicted output vectors at each future time step for all output components.
- $$r_f^* = \begin{pmatrix} r_1^* \\ r_2^* \\ \dots \\ r_\nu^* \end{pmatrix} \in \mathbb{R}^{Ml}$$

is constructed by vertically stacking the reference output vectors at each future time step for all output components.
- $$Q^* = \begin{bmatrix} Q_1 & 0 & \dots & 0 \\ 0 & Q_2 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & Q_N \end{bmatrix} \text{ and } R^* = \begin{bmatrix} R_1 & 0 & \dots & 0 \\ 0 & R_2 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & R_N \end{bmatrix}$$

are user-defined weight matrices.

This section of the algorithm must be done on a running system, unlike the previous one that could be done "offline".

```

Q_star = kron(eye(N),diag([1, 2]));           %[10x10]
R_star = kron(eye(N),diag([.01, 0.5,.02]));   %[15x15]

% Simulation setup
nu = 200;                                     % simulation duration
u_star = zeros(nu, m);                       % buffer to save inputs
y_star = zeros(nu, l);                       % buffer to save measured outputs
x_star = zeros(n,1);                         % system states
r_star = zeros(nu + N, 1);                   % reference output
r_star(20:end, 1) = 1.0;                     % we set reference values arbitrarily
r_star(50:end, 2) = -1.0;

```

## Recursive algorithm control steps

The algorithm uses a backwards horizon of M data points to estimate the forward horizon of N data points, repeating iteratively at each time step.

From subspace identification (but in this case not using block Hankel matrices), we know that :

$$\hat{y}_f^* = \begin{matrix} lN \times 1 \\ lN \times (l+m)M \end{matrix} \cdot \begin{matrix} (l+m)M \times 1 \\ (l+m)M \times 1 \end{matrix} w_p^* + \begin{matrix} lN \times mN \\ mN \times 1 \end{matrix} L_u \cdot \begin{matrix} mN \times 1 \\ mN \times 1 \end{matrix} u_f^*$$

with

$$w_p^* \triangleq \begin{pmatrix} y_p^* \\ u_p^* \end{pmatrix}, \quad y_p^* = \begin{pmatrix} y_{-M+1}^* \\ y_{-M+2}^* \\ \dots \\ y_0^* \end{pmatrix}, \quad u_p^* = \begin{pmatrix} u_{-M+1}^* \\ u_{-M+2}^* \\ \dots \\ u_0^* \end{pmatrix}$$

being the last known values of the inputs and the outputs.

We can define the SPC control law as

$$u_f^* = \left[ \begin{pmatrix} R^* + L_u^T \cdot Q^* \cdot L_u \end{pmatrix}^{-1} L_u^T \cdot Q^* \right] \cdot \left( r_f^* - \begin{matrix} lN \times 1 \\ lN \times (l+m)M \end{matrix} L_w \cdot \begin{matrix} (l+m)M \times 1 \\ (l+m)M \times 1 \end{matrix} w_p^* \right)$$

it can also be seen as

$$u_f^* = \begin{matrix} mN \times 1 \\ mN \times lN \end{matrix} \text{gain} \cdot \begin{matrix} lN \times 1 \\ lN \times 1 \end{matrix} \epsilon$$

And then calculate iteratively the next controlled input.

```
% to save computational time, let's compute the system gain outside of the
% simulation loop
gain=pinv(R_star+Lu'*Q_star*Lu)*(Lu'*Q_star); % we used pinv for stability

% SIMULATION START
for k = (M + 1) : nu

    % SPC step 4: build wp
    yp_star = reshape(y_star(k-M:k-1, :).', [], 1); % [M*1 x 1]
    up_star = reshape(u_star(k-M:k-1, :).', [], 1); % [M*m x 1]
    wp_star = [yp_star; up_star];

    % build 1rf
    ref_block = r_star(k : k+N-1, :);
    rf_star = reshape(ref_block', [], 1);
    epsilon=rf_star-Lw*wp_star;

    % SPC step 5: compute u at time step k using control law
    u_future_seq = gain * epsilon;
    u_k = u_future_seq(1:m);

    % compute y and x at time step k, to be used in the next step
    x_next = A * x_star + B * u_k;
    y_k_measured = C * x_star + D * u_k;
    x_star = x_next;
```

```

u_star(k, :) = u_k';
y_star(k, :) = y_k_measured';

```

```
end
```

## Plotting control results

```

% -----
% Plot results - scalable version
% -----

clf

% --- Outputs ---
subplot(2,1,1); hold on;

time_y = 1:nu;           % tutti gli step simulati
num_outputs = 1;         % numero di output
colors = lines(num_outputs);

for i = 1:num_outputs
    plot(time_y, y_star(:,i), 'LineWidth',1.5, 'Color', colors(i,:), ...
        'DisplayName', ['$y_{\text{' num2str(i) '$']});
end

% plot reference (same size as y_star)
r_plot = r_star(1:nu, :);
for i = 1:num_outputs
    plot(time_y, r_plot(:,i), '--', 'LineWidth',1.2, 'Color', colors(i,:), ...
        'DisplayName', ['$r_{\text{' num2str(i) '$']});
end

grid on
legend('Interpreter','latex','Location','best')
title('Controlled outputs','Interpreter','latex')
xlabel('Time step','Interpreter','latex')
ylabel('Output','Interpreter','latex')

% --- Inputs ---
subplot(2,1,2); hold on;

time_u = (M+1):nu;       % solo step dove u è calcolato
colors = lines(m);       % nuova mappa colori per gli input

for i = 1:m
    plot(time_u, u_star(time_u,i), 'LineWidth',1 * (4-i), 'Color', colors(i,:), ...
        'DisplayName', ['$u_{\text{' num2str(i) '$']});
end

```

```

grid on
legend('Interpreter','latex','Location','best')
title('Control inputs','Interpreter','latex')
xlabel('Time step','Interpreter','latex')
ylabel('Input','Interpreter','latex')

```

