

SSY281 - Model Predictive Control

Micro-Assignment MA11 - Alternative formulations of MPC

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Question 1 Consider the following Hankel matrix and find a representation of (A, B, C) when the system as one input and one output. $H = [0 \ 0.5; 0.5 \ 1]$

$$H = \begin{bmatrix} 0 & 0.5 \\ 0.5 & 1 \end{bmatrix} = \begin{bmatrix} CB & CAB \\ CAB & CA^2B \end{bmatrix} \quad (1)$$

Lets say that the system consists of two states. Therefore $A \in \mathbb{R}^{2 \times 2}, B \in \mathbb{R}^{2 \times 1}, C \in \mathbb{R}^{1 \times 2}$. Since we have only three linear-independent equations, we might have 3 variables to determine. Therefore, we propose before-hand B and C and find and A symmetric matrix. Solving this in Matlab leads to:

$$B = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 0 \end{bmatrix} \quad \Rightarrow \quad A = \begin{bmatrix} 2 & 0.5 \\ 0.5 & 0 \end{bmatrix} \quad (2)$$

Question 2 In a RH controller, what is the effect of a short control horizon, i.e. small M , on the complexity of the method? How does this effect the existence of a feasible solution?

The size of M determines the number of variables we need to optimize every time-step. The larger M , the more computation we need. On the other hand, as we increase M , the feasible set \mathcal{X}_N becomes bigger.

Question 3 Qualitatively compare Predictive Functional Control (PFC) against RH controller in terms of complexity and optimality.

The number of parameters of the basis function in PFC determines the complexity of the optimization problem to be solved. Therefore, we might end-up with a few number of parameters, which are however able to define the input u over the whole prediction horizon.