

Seminars on Process Systems Engineering
Aalto University, September 25, 2025

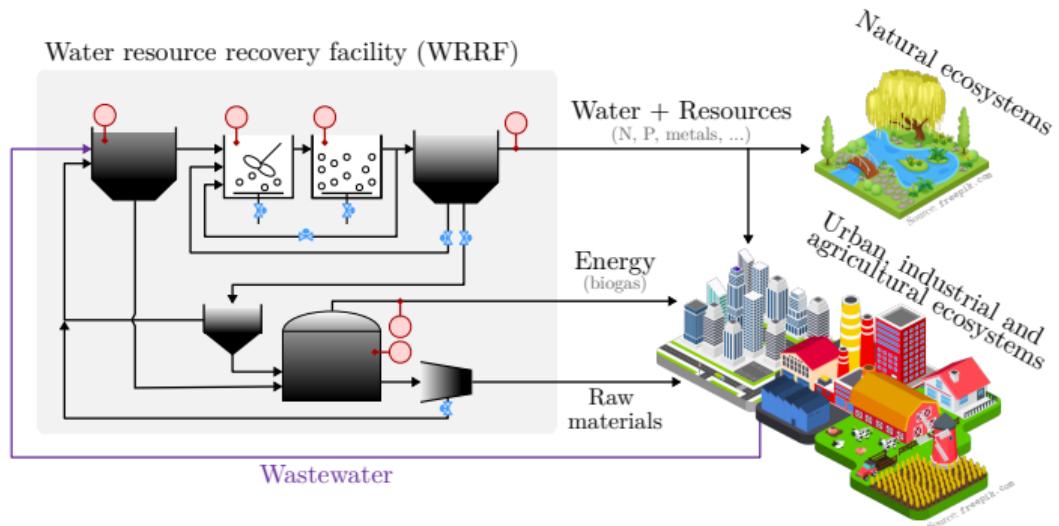
Predictive control and feedback equilibrium seeking for sustainable water resource recovery

Otacílio “Minho” Neto

Process Systems Engineering (CMET/CHEM),
Aalto University, Finland

Predictive control, operating WWTPs as self-sufficient WRRFs

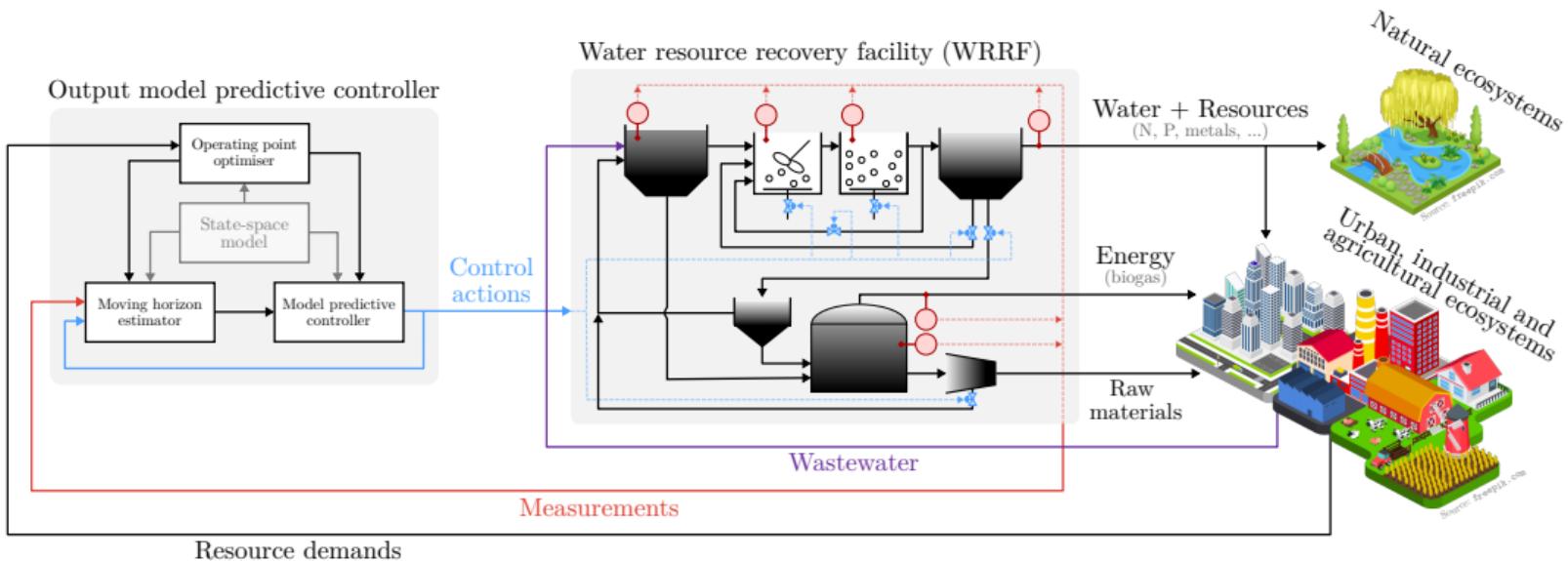
Paradigm shift: Wastewater as a sustainable source of water, energy, and raw materials



Proposal A: Predictive control to enable self-sufficient water resource recovery facilities

Predictive control, operating WWTPs as self-sufficient WRRFs

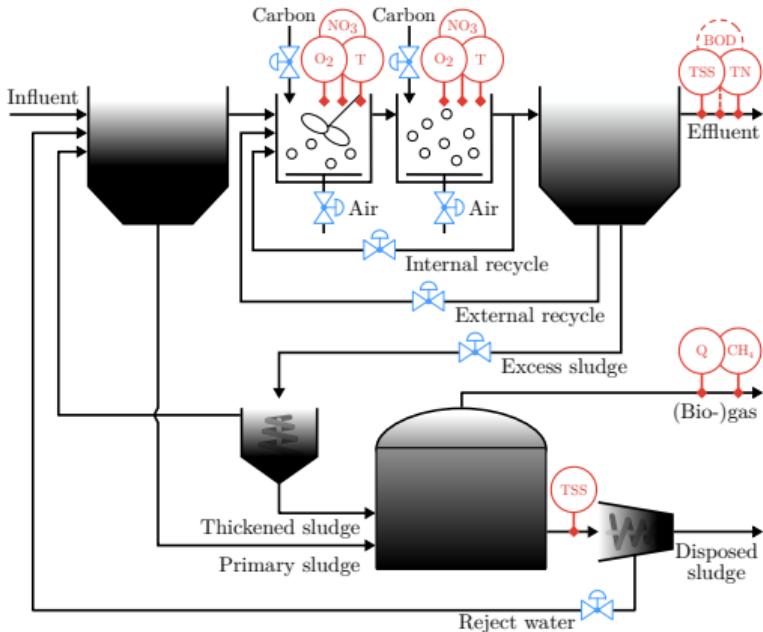
Paradigm shift: Wastewater as a sustainable source of water, energy, and raw materials



❶ **Proposal A:** Predictive control to enable self-sufficient water resource recovery facilities

Predictive control, operating WWTPs as self-sufficient WRRFs (cont.)

- >We consider the task of operating a **biological wastewater treatment plant** (WWTP, secondary treatment) as a **water resource recovery facility** (WRRF)



► **PRIMARY OBJECTIVE:**
on demand, produce effluent water of specific quality

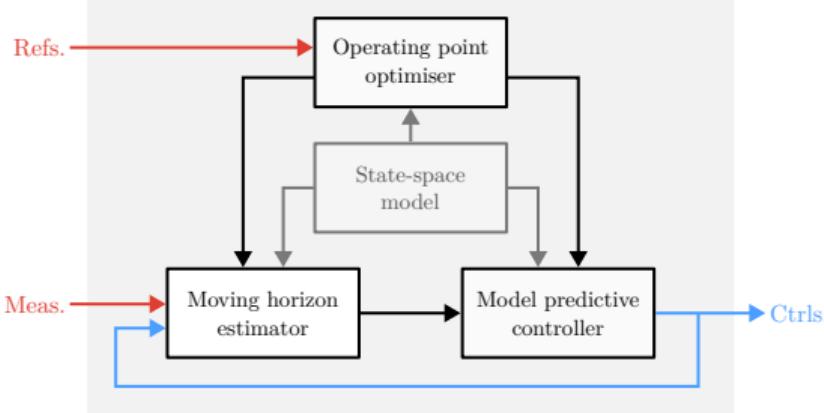
Water class	Biochemical profile		
	TSS	BOD	TN
A	$\leq 30 \text{ g/m}^3$	$\leq 10 \text{ g/m}^3$	$\leq 15 \text{ g/m}^3$
B	$\leq 30 \text{ g/m}^3$	$\leq 15 \text{ g/m}^3$	$\leq 30 \text{ g/m}^3$
C	$\leq 30 \text{ g/m}^3$	$\leq 20 \text{ g/m}^3$	$\leq 45 \text{ g/m}^3$

► **SECONDARY OBJECTIVE:**
produce biogas to ensure nonpositive energy cost index,

$$\begin{aligned} \text{ECI} = & \text{AE} + \text{PE} + \text{ME} - \eta_E \text{MP} \\ & + \max(0, \text{HE} - \eta_H \text{MP}) \end{aligned}$$

Predictive control, general architecture and specific configuration

Output model predictive controller



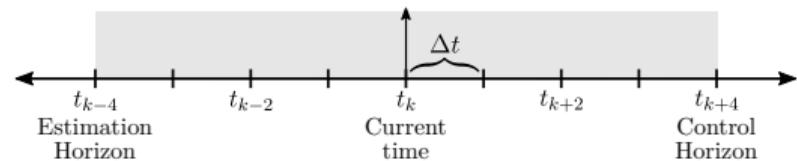
We design a **model-based output-feedback controller**

$$\frac{d}{dt} \mathbf{x}(t) = f(\mathbf{x}(t), \mathbf{u}(t), \mathbf{w}(t)) \quad (\text{dynamics})$$

$$y(t) = g(\mathbf{x}(t), \mathbf{u}(t)) \quad (\text{measurements})$$

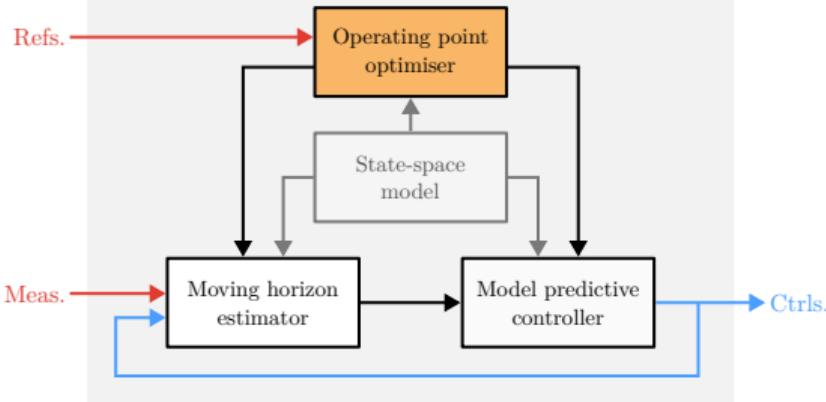
$$z(t) = h(\mathbf{x}(t), \mathbf{u}(t)) \quad (\text{performance})$$

which autonomously operates the plant in cycles



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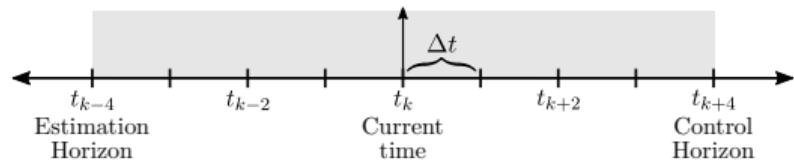
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OPERATING POINT OPTIMISER

Determines an *operating point* which yields the *desired key performance indicators*



MOVING HORIZON ESTIMATOR

Determines an *estimate of the current state* based on *measurement data*

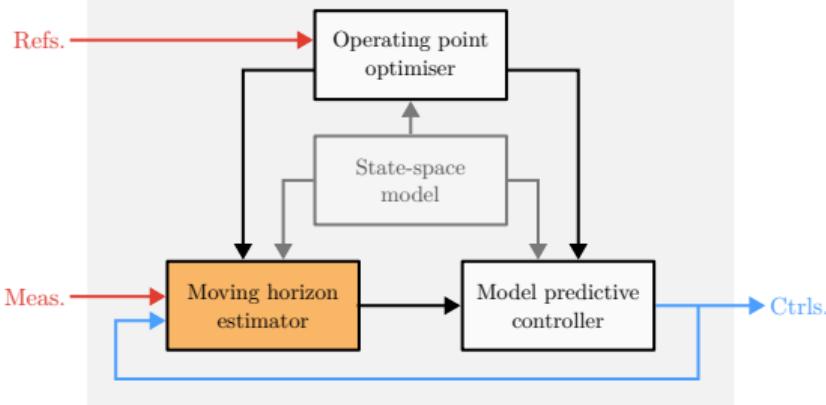


MODEL PREDICTIVE CONTROL

Determines a *sequence of control actions* to regulate the plant to the *operating point*

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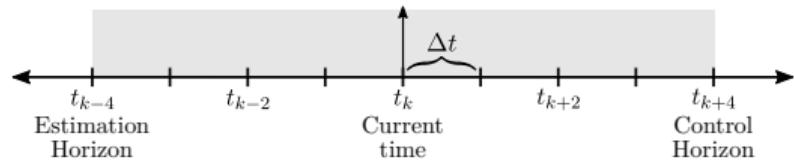
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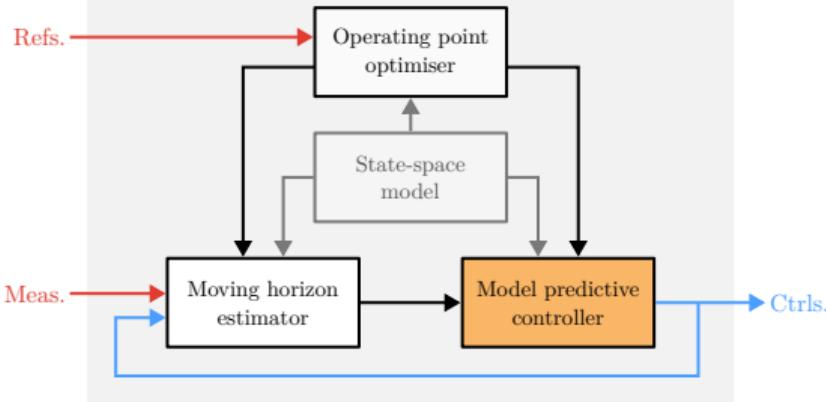
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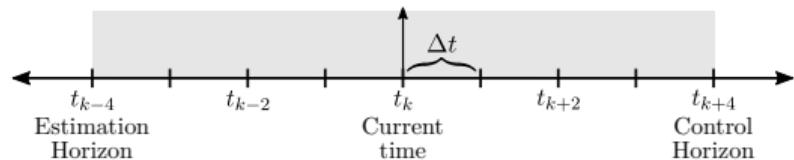
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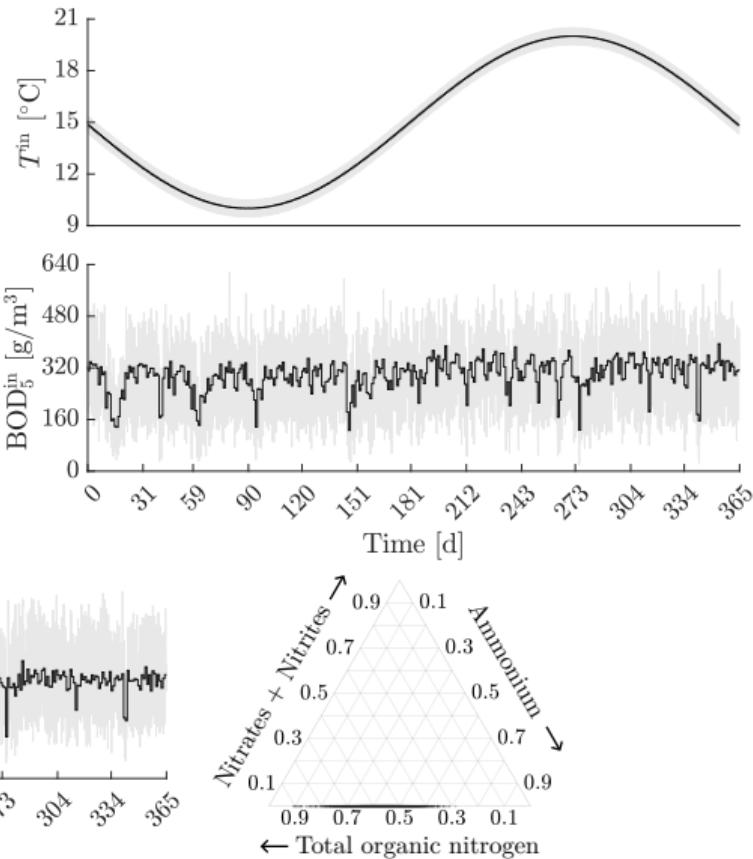
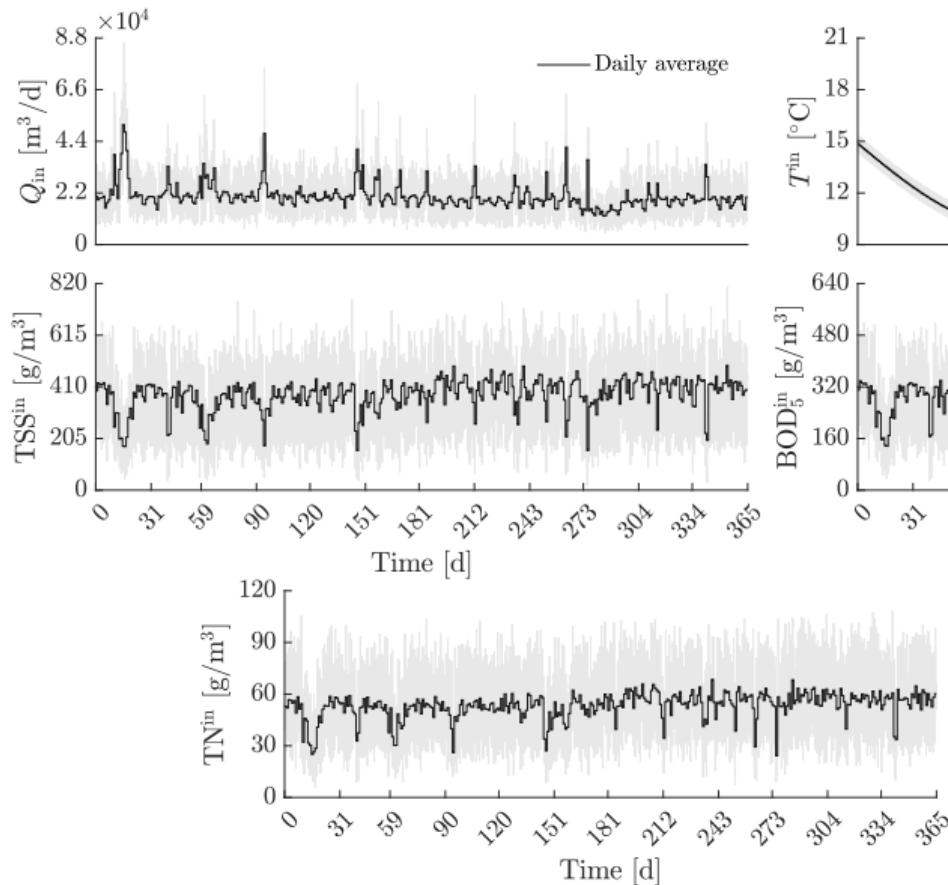
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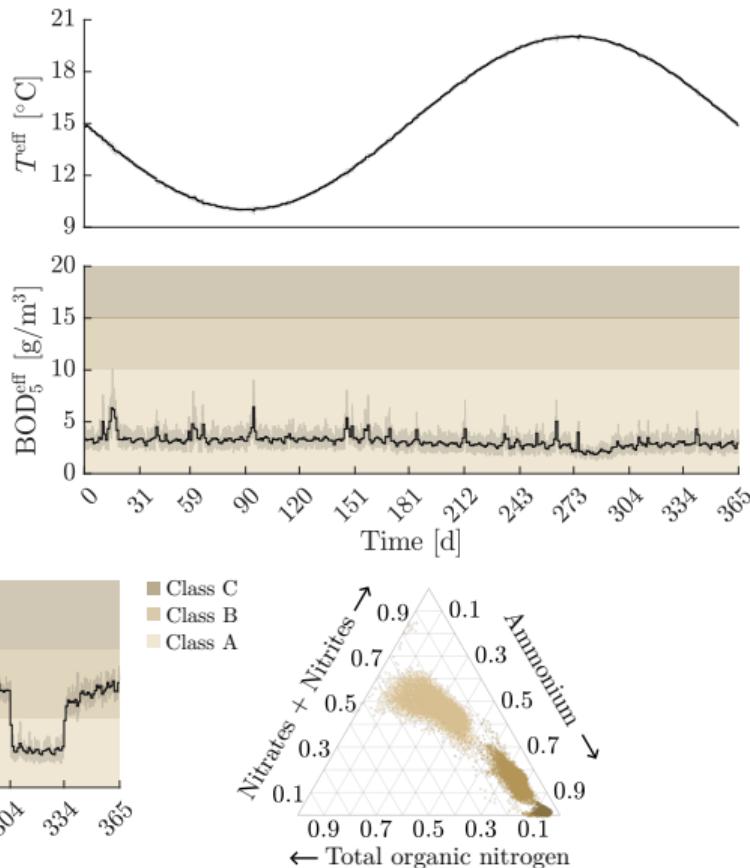
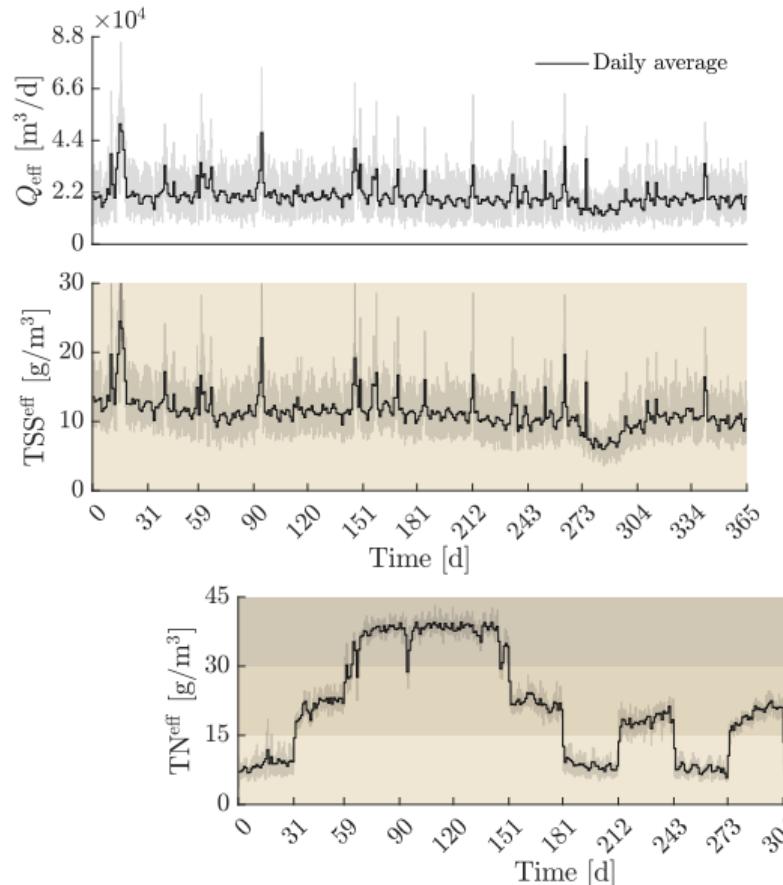
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Predictive control, experimental results

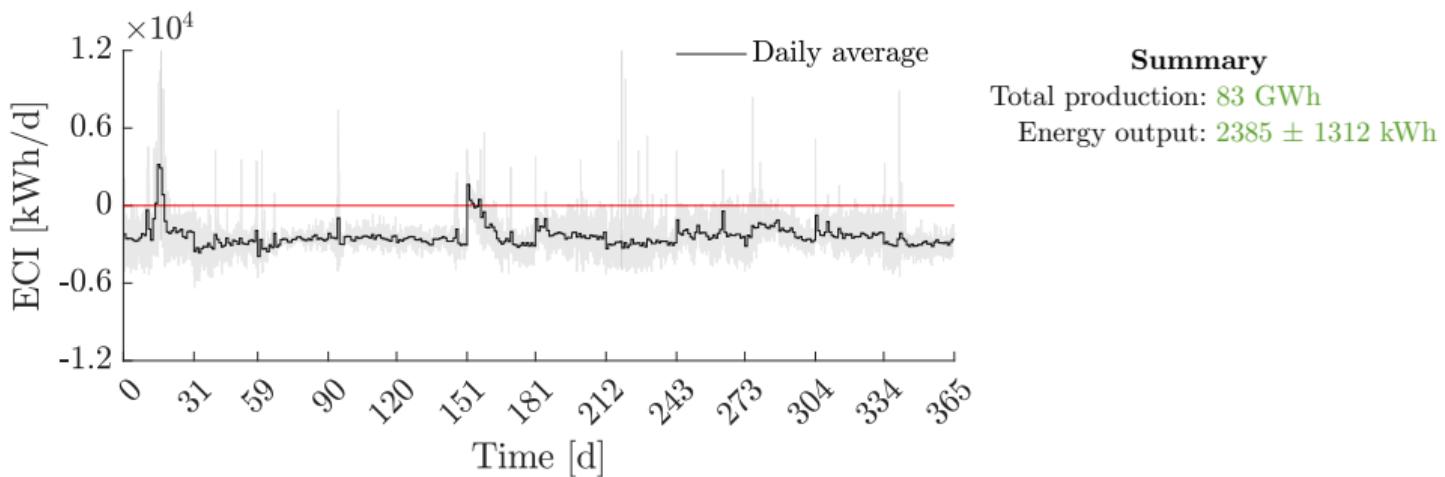


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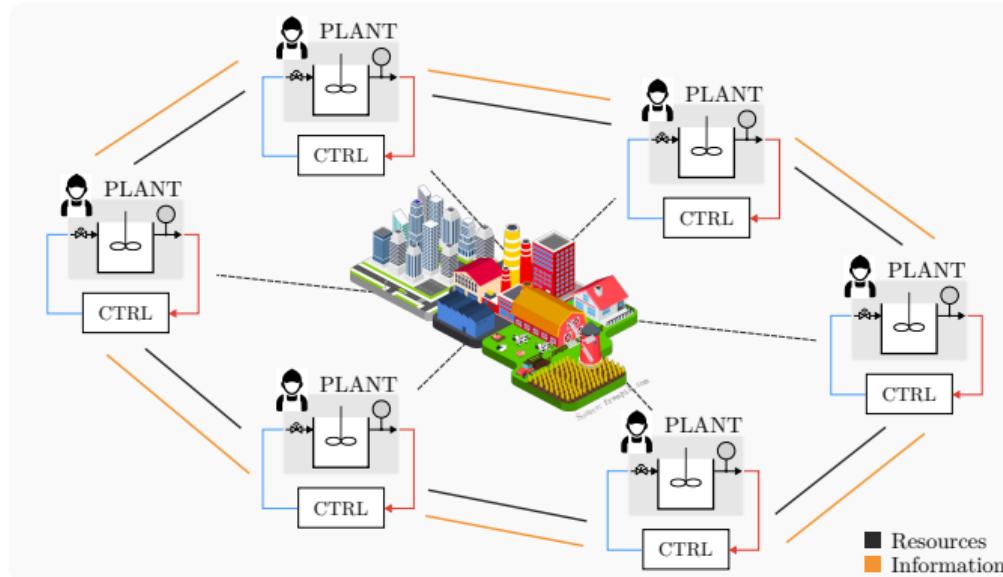
Predictive control, experimental results

- ❶ (On average) the controller renders the WRRF energetically self-sufficient



Intro, control in (large-scale) cyber-physical systems

Decentralised Market/Infrastructure



Goal:

- Optimal control in multi-agent settings

Challenges:

- Large-scale network of subsystems
- Non-cooperative decision-making agents
- Subsystems are only partially observed
- Information exchange often asymmetric

Feedback controllers (control theory)

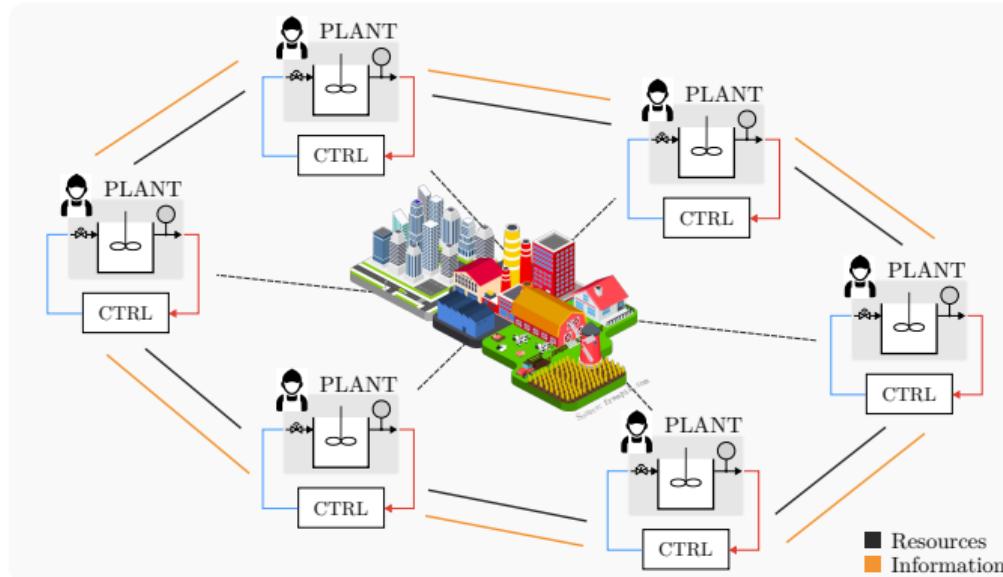
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Equilibrium-seeking (game theory)

We propose a systematic approach to seeking feedback equilibrium strategies
in N_P -players non-cooperative dynamic games

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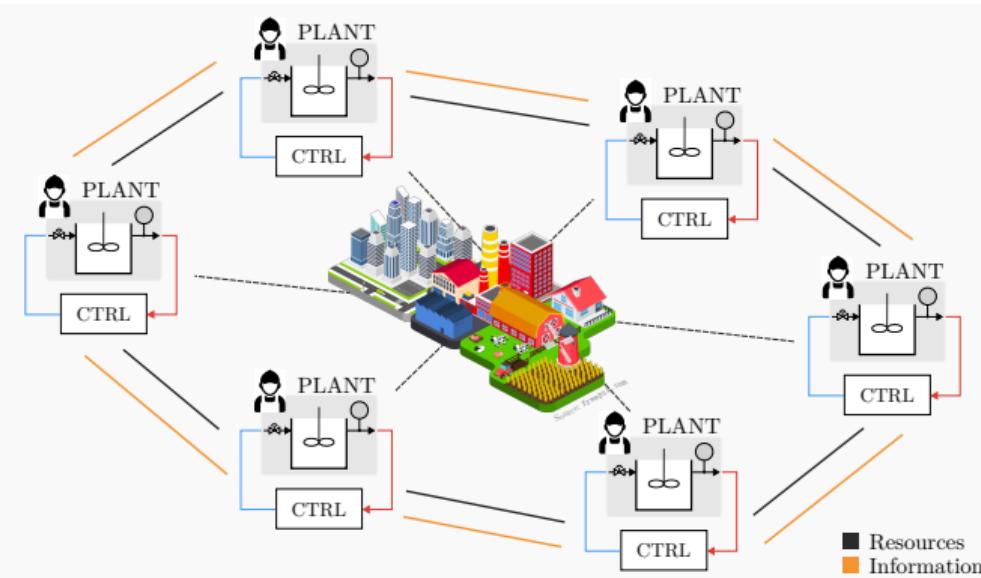
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Feedback controllers (**control theory**)
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Equilibrium-seeking (**game theory**)

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Intro, non-cooperative games and equilibrium-seeking

A non-cooperative game is defined as the tuple

$$\mathcal{G} := (\underbrace{\{1, \dots, N_P\}}_{\text{set of players } \mathcal{P}}, \underbrace{\{L^1, \dots, L^{N_P}\}}_{\text{objective functions}}, \underbrace{\{\mathcal{S}^1, \dots, \mathcal{S}^{N_P}, \mathcal{S}^{\text{global}}\}}_{\text{admissible strategies}})$$

ASSUMPTION: Players prefer best-response strategies

$$BR^p(s^{-p}) := \arg \min_{s^p \in \mathcal{S}^p} \{ L^p(s^p | s^{-p}) : (s^p, s^{-p}) \in \mathcal{S}^{\text{global}} \}$$

↓

SOLUTION CONCEPT: generalized Nash equilibrium (GNE)

$$(s^1^*, \dots, s^{N_P^*}) \in BR^1(s^{-1}^*) \times \dots \times BR^{N_P}(s^{-N_P^*})$$

↓

PROBLEM STATEMENT: Fixed point problem

$$\text{Find } s^* \in \mathbb{R}^{N_s} \text{ such that } s^* \in BR(s^*)$$

Algorithm: GNE-Seeking via BRD

```
for k = 0, 1, 2, ... do
    for each player p ∈ P do
        spk+1 := (1 - η)spk + ηBRp(spk, s-pk);
```

- | | |
|-----------------------|--------------------------|
| ✓ Realistic routine | ✗ Scalability |
| ✓ Fully decentralised | ✗ Robustness to errors |
| | ✗ Convergence guarantees |

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SOLUTION CONCEPT (REFINED): variational GNE (vGNE)

$$\langle F(s^*), s - s^* \rangle \geq 0, \quad s \in \mathcal{S}_G$$

↓

PROBLEM STATEMENT: Monotone inclusion / VI problem*

$$\text{Find } s^* \in \mathbb{R}^{N_s} \text{ such that } 0 \in F(s^*) + N_{\mathcal{S}_G}(s^*)$$

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GFNE, problem formulation for (stochastic) dynamic games

(STOCHASTIC) DYNAMIC GAMES

In *(stationary) feedback Nash equilibrium* problems $\mathcal{G}_\infty^{\text{LQ}}$, strategies are feedback policies

$$s^p \rightsquigarrow K^p : x_t \mapsto u_t := \Phi_K^p * x_t$$

computing actions $(u = (u^1, \dots, u^{N_P}))$ to stabilize the state (x) of the stochastic system

$$x_{t+1} = Ax_t + \sum_p B_u^p u_t^p + w_t$$

while satisfying both **structural** (on K^p) and **operational** (on $\{x, u\}$) constraints

GFNE, problem formulation and system level parametrisation

$$BR^p(K^{-p}) : \left\{ \begin{array}{ll} \text{minimize}_{K^p} & E \left[\sum_{t=0}^{\infty} \left(\|W_x^p x_t\|_2^2 + \|W_u^p u_t^p\|_2^2 \right) \right] \\ \text{subject to} & \begin{array}{l} x_{t+1} = Ax_t + \sum_{\bar{p}} B_u^{\bar{p}} u_t^{\bar{p}} + w_t, \quad x_0 = 0 \\ u_t^{\bar{p}} = \Phi_K^{\bar{p}} * x_t, \end{array} \\ & \forall t \in \mathbb{N} \\ & \forall \bar{p} \in \mathcal{P} \\ & K^p \in \{\text{Stability constraints}\} \cap \{\text{Information constraints}\}, \\ & G_x x_t + G_u^p u_t \preceq 1 \end{array} \right. \begin{array}{l} w \text{ is a AWGN process, that is,} \\ \mathbb{E} w_t = 0 \text{ and } \mathbb{E}(w_t w_{t-\tau}^\top) = \delta_\tau B_w B_w^\top \\ \text{[dynamics]} \\ \text{[control policy]} \\ \text{[struct. constraints]} \\ \text{[operat. constraints]} \end{array}$$

PROBLEM:

The fixed-points of $BR(\cdot)$ cannot be searched through monotone inclusion problems



!! No systematic method to compute GFNEs !!

SOLUTION:

A parametrisation of K^p to design an alternative but equivalent $BR(\cdot)$ mapping



System level synthesis (SLS)

GFNE, problem formulation and system level parametrisation

$$BR^p(\mathbf{K}^{-p}) : \left\{ \begin{array}{ll} \text{minimize}_{\mathbf{K}^p} & \mathbb{E} \left[\sum_{t=0}^{\infty} \left(\| \mathbf{W}_x^p \mathbf{x}_t \|_2^2 + \| \mathbf{W}_u^p \mathbf{u}_t^p \|_2^2 \right) \right] \\ \text{subject to} & \mathbf{x}_{t+1} = \mathbf{A} \mathbf{x}_t + \sum_{\bar{p}} \mathbf{B}_u^{\bar{p}} \mathbf{u}_t^{\bar{p}} + \mathbf{w}_t, \quad \mathbf{x}_0 = 0 \\ & \forall t \in \mathbb{N} \\ & \forall \bar{p} \in \mathcal{P} \\ & \mathbf{u}_t^{\bar{p}} = \Phi_K^{\bar{p}} * \mathbf{x}_t, \\ & \mathbf{K}^p \in \{\text{Stability constraints}\} \cap \{\text{Information constraints}\}, \\ & \mathbf{G}_x \mathbf{x}_t + \mathbf{G}_u^p \mathbf{u}_t \preceq 1 \end{array} \right. \begin{array}{l} \text{[dynamics]} \\ \text{[control policy]} \\ \text{[struct. constraints]} \\ \text{[operat. constraints]} \end{array}$$

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STEP 1) SYSTEM-LEVEL RESPONSES (FREQUENCY DOMAIN)

$$\mathbf{x} = \left(zI - \mathbf{A} + \sum_p \mathbf{B}_u^p \mathbf{K}^p \right)^{-1} \mathbf{w} = \Phi_x \mathbf{w}$$

$$\mathbf{u}^p = \mathbf{K}^p \left(zI - \mathbf{A} + \sum_p \mathbf{B}_u^p \mathbf{K}^p \right)^{-1} \mathbf{w} = \Phi_u^p \mathbf{w}$$

$$\Phi_K^p = \Phi_u^p \Phi_x^{-1}$$

STEP 2) SYSTEM-LEVEL PARAMETRISATION (TIME DOMAIN)

$$\begin{aligned} \text{Stability} \iff & \Phi_{x,n+1} = A \Phi_{x,n} + \sum_p B_u^p \Phi_{u,n}^p \\ & \Phi_{x,1} = I_{N_x} \end{aligned}$$

STEP 3) SYSTEM-LEVEL CONSTRAINTS (leading to a finite-horizon optimization problem)

$$\Phi_x, \Phi_u^p \in \{\text{FIR w/ } N \text{ factors}\}$$

$\cap \{ \text{Information as sparsity constraints} \}$

STEP 4) EXPECTATION AND CHANCE CONSTRAINTS (leading to second-order conic constraints)

$$\text{prob} \left[(\text{stuff}) * w_n \leq 1 \right] \geq \rho \iff \| B_w^\top (\text{stuff})^\top \|_{\ell_2} \leq 1/Q(\rho)$$

GFNE, problem formulation and system level parametrisation

$$BR_{\Phi}^p(\Phi_u^{-p}) : \begin{cases} \underset{\Phi_u^p}{\text{minimize}} & \sum_{n=0}^{\infty} \left(\|W_x^p \Phi_{x,n} B_w\|_F^2 + \|W_u^p \Phi_{u,n}^p B_w\|_F^2 \right) \\ \text{subject to} & \Phi_u^p * \Phi_x^{-1} \in \{\text{Stability constraints}\} \cap \{\text{Information constraints}\}, \\ & \forall n \in \mathbb{N} \\ & \forall p \in \mathcal{P} \quad (G_x \Phi_x + G_u^p \Phi_u) * w_n \preceq 1 \end{cases}$$

STEP 1) SYSTEM-LEVEL RESPONSES (FREQUENCY DOMAIN)

$$\begin{aligned} \mathbf{x} &= \left(zI - A + \sum_p B_u^p K^p \right)^{-1} \mathbf{w} & = \Phi_x \mathbf{w} \\ \mathbf{u}^p &= K^p \left(zI - A + \sum_p B_u^p K^p \right)^{-1} \mathbf{w} & = \Phi_u^p \mathbf{w} \\ \Phi_K^p &= \Phi_u^p \Phi_x^{-1} \end{aligned}$$

STEP 2) SYSTEM-LEVEL PARAMETRISATION (TIME DOMAIN)

$$\begin{aligned} \text{Stability} \iff & \Phi_{x,n+1} = A\Phi_{x,n} + \sum_p B_u^p \Phi_{u,n}^p \\ & \Phi_{x,1} = I_{N_x} \end{aligned}$$

STEP 3) SYSTEM-LEVEL CONSTRAINTS (leading to a finite-horizon optimization problem)

$$\begin{aligned} \Phi_x, \Phi_u^p &\in \{\text{FIR w/ } N \text{ factors}\} \\ &\cap \{ \text{Information as sparsity constraints} \} \end{aligned}$$

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$$\Phi_x, \Phi_u^p \in \{\text{FIR w/ } N \text{ factors}\}$$

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$$\Phi_x, \Phi_u^p \in \{ \text{FIR w/ } N \text{ factors} \}$$

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STEP 1) SYSTEM-LEVEL RESPONSES (FREQUENCY DOMAIN)

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$$\text{Stability} \iff \Phi_{x,n+1} = A \Phi_{x,n} + \sum_p B_u^p \Phi_{u,n}^p \\ \Phi_{x,1} = I_{N_x}$$

STEP 3) SYSTEM-LEVEL CONSTRAINTS (leading to a finite-horizon optimization problem)

$$\Phi_x, \Phi_u^p \in \left\{ \text{FIR w/ } N \text{ factors} \right\} \\ \cap \{ \text{Information as sparsity constraints} \}$$

STEP 4) EXPECTATION AND CHANCE CONSTRAINTS (leading to second-order conic constraints)

$$\text{prob} \left[(\text{stuff}) * \mathbf{w}_n \leq 1 \right] \geq \rho \iff \|B_w^T (\text{stuff})^T\|_{\ell_2} \leq 1/Q(\rho)$$

GFNE, problem formulation and system level parametrisation

$$BR_{\Phi}^p(\Phi_u^{-p}) : \left\{ \begin{array}{ll} \text{minimize}_{\Phi_u^p} & \sum_{n=0}^{N-1} \left(\|W_x^p \Phi_{x,n} B_w\|_F^2 + \|W_u^p \Phi_{u,n}^p B_w\|_F^2 \right) + \|W_f \Phi_{x,N} B_w\|_F^2 \\ \text{subject to} & \Phi_{x,n+1} = A \Phi_{x,n} + \sum_{\bar{p}} B_u^{\bar{p}} \Phi_{u,n}^{\bar{p}}, \quad \Phi_{x,1} = I_{N_x} \\ & \forall n \in \mathbb{N} \\ & \forall \bar{p} \in \mathcal{P} \\ & \text{Sp}(\Phi_{x,n}) = \text{Sp}(S_n), \quad \text{Sp}(\Phi_{u,n}^p) = \text{Sp}(B_u^p S_n), \quad \text{w/ } S_n = A^{\min(0, \lfloor n - d_a/d_c \rfloor)}, \\ & (G_{x,i} \Phi_x B_w + G_{u,i}^p \Phi_u B_w)^T \preceq_{K_2} 1/Q(\rho), \end{array} \right. \quad (\forall i)$$

K^* is a vGFNE of $\mathcal{G}_\infty^{\text{LQ}}$ [dynamic game]

\Updownarrow

Φ_u^* is a vGNE of $\mathcal{G}_\Phi^{\text{LQ}}$ [static game]

Algorithm: vGFNE-Seeking via FB-Splitting

```

for  $k = 0, 1, 2, \dots$  do
    for each player  $p \in \mathcal{P}$  do
         $K_k^p := \Phi_{u,k}^p \Phi_{x,k}^{-1};$ 
         $\Phi_{u,+}^p := \Phi_{u,k}^p - \eta \nabla L_{\Phi}^p(\Phi_{u,k}^p \mid \Phi_{u,k}^{-p});$ 
    for coordinator do
         $\Phi_{u,k+1} := \text{proj}_{\mathcal{U}_{\Phi,G}}(\Phi_{u,+});$ 

```

GFNE, partially-observed dynamic games

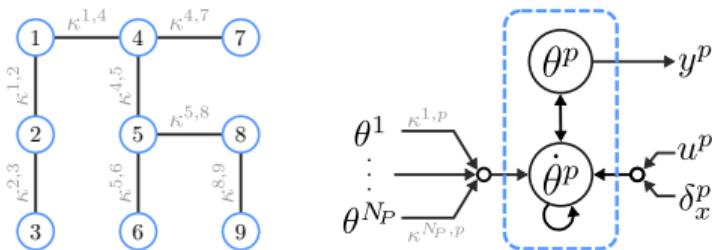
What about **partially-observed** (i.e., output-feedback) Nash equilibrium problems?

$$\begin{cases} x_{t+1} = Ax_t + \sum_p B_u^p u_t^p + w_t \\ y_t = Cx_t + v_t \\ u_t^p = K^p * y_t \end{cases} \Rightarrow \begin{cases} x = \Phi_{xx}w + \Phi_{xy}v \\ u^p = \Phi_{ux}^p w + \Phi_{uy}^p v \\ K^p = \Phi_{uy}^p - \Phi_{ux}^p \Phi_{xy}^{-1} \Phi_{xy} \end{cases}$$



↝ Similar procedure (with much more involved formulas) so I will spare you the long details!

Example, power-grid with capacity constraints

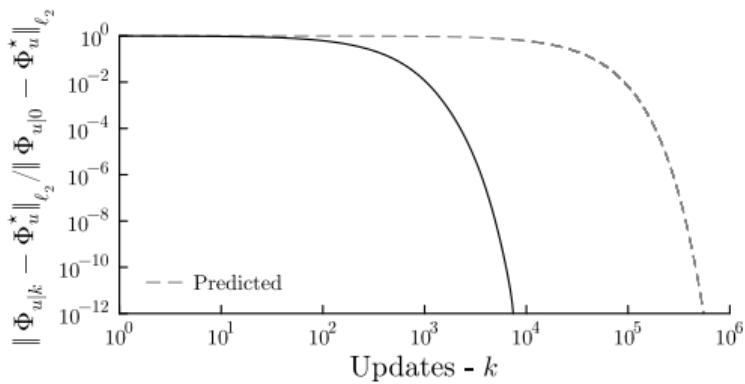


CONTINUOUS-TIME DYNAMICS (EACH NODE):

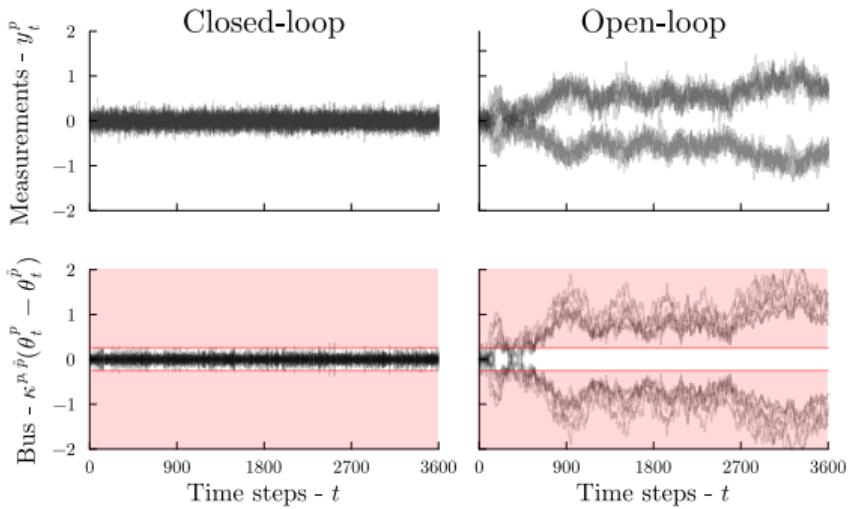
$$m^p \ddot{\theta}^p + d^p \dot{\theta}^p = - \sum_{\tilde{p} \in \mathcal{P}} \kappa^{p,\tilde{p}} (\theta^p - \theta^{\tilde{p}}) + u^p + \delta_x^p$$

LINK CAPACITY CONSTRAINT (EACH NODE):

$$-5 \leq \kappa^{p,\tilde{p}} (\theta^p - \theta^{\tilde{p}}) \leq 5, \quad \forall t \in \mathbb{N}, \tilde{p} \in \mathcal{P}$$



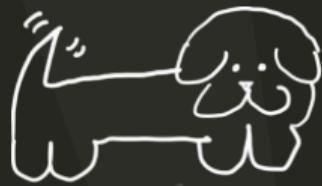
Convergence to vGFNE (albeit slow) while ensuring stability and constraint satisfaction



I am always looking for opportunities to collaborate— so hit me up!



[tiominho.github.io]



Thank you!
Questions?