

A_{eq}, B_{eq}

for function mpc-mat design

$$\begin{aligned}x(1|k) &= Ax(0|k) + Bu(0|k) \\x(2|k) &= Ax(1|k) + Bu(1|k) \\x(3|k) &= Ax(2|k) + Bu(2|k) \\\vdots \\x(N-1|k) &= Ax(N-2|k) + Bu(N-2|k) \\x(N|k) &= Ax(N-1|k) + Bu(N-1|k)\end{aligned}$$

$$\left\{ \begin{array}{l} \dim(x(i|k)) = n \times 1 \\ \dim(u(i|k)) = p \times 1 \end{array} \right.$$

$$Ax(0|k) - x(1|k) + Bu(0|k) = 0 \quad \dim(A) = n \times n$$

$$Ax(1|k) - x(2|k) + Bu(1|k) = 0 \quad \dim(B) = n \times p$$

⋮

$$Ax(N-1|k) - x(N|k) + Bu(N-1|k) = 0$$

$$\leftarrow (N+1)n \rightarrow \leftarrow Np \rightarrow$$

$$\begin{array}{ccccccccc} \uparrow & A & -I & 0 & 0 & \cdots & 0 & 0 & \uparrow \\ & 0 & A & -I & 0 & \cdots & 0 & 0 & \\ \downarrow & 0 & 0 & 0 & 0 & \cdots & A & -I & \downarrow \\ \end{array} \quad \begin{array}{ccccccccc} B & 0 & 0 & \cdots & 0 & & & & \\ 0 & B & 0 & \cdots & 0 & & & & \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & 0 & & & \\ \end{array}$$

$$\begin{array}{ccccccccc} N \cdot n & 0 & 0 & A & -I & \cdots & 0 & 0 & N \cdot n \\ \downarrow & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 2n & 0 & 0 & 0 & 0 & \cdots & A & -I & 0 \\ \uparrow & (0 & 0 & 0 & 0 & \cdots & 0 & +I & 0) & \bar{x}(k) = x(N|k) = 0 \\ & (-I & 0 & 0 & 0 & \cdots & 0 & 0 & 0) & \bar{x}(k) = x(0|k) = 0 \end{array}$$

$$\begin{array}{ccccccccc} i=1 & 1:n & A & -I & 0 & 0 & & B & 0 & 0 \\ i=2 & \uparrow & 0 & A & -I & 0 & & 0 & B & 0 \\ \vdots & & 0 & 0 & A & -I & & 0 & 0 & B \\ i=N & \vdots & & & & & & & & \end{array} \quad \text{kron}(\text{eye}(N), B)$$

$$\left. \begin{array}{l} \text{row: } ((i-1)n+1) : i \cdot n \\ \text{col: } ((i-1)n+1) : i \cdot n \end{array} \right\} \text{for: } A \quad \left. \begin{array}{l} \text{row: } ((i-1)n+1) : i \cdot n \\ \text{col: } (i-1)n+1+n : i \cdot n+n = i \cdot n+1 : (i+1)n \end{array} \right\} \text{for: } -I$$

