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AE740 HW4 akshatdy

```
clc;
clear;
close all;
clear variables
format shortG;
```

1 Quadractic programming solver

1.a Standard dual projected gradient algorithm

Equation in the question is

$$3x_1^2 + x_2^2 + 2x_1x_2 + x_1 + 6x_2 + 2$$

the 2 can be ignored from the optimization problem as it is a constant

the resulting matrices that produce this equation are

```
H = [ 6  2;
      2  2];
q = [ 1;  6];
```

constraints are

$$2x_1 + 3x_2 \geq 4$$

$$x_1 \geq 0$$

$$x_2 \geq 0$$

have to reverse the sign of the inequality to make it \leq

```
A = [-2 -3;
      -1  0];
```

```

    0 -1];
b = [-4; 0; 0];

% run with MATLAB's quadprog
[x, fval, exitflag, output, lam] = quadprog(H, q, A, b);
disp('1.a Standard dual projected gradient algorithm')
disp('MATLAB quadprog:');
disp('Solution =');
disp(x);
disp('Lagrange multipliers =');
disp(lam.ineqlin);

[x_my, lam_my] = myQP(H, q, A, b, zeros(size(A, 1), 1));
disp('myQP:');
disp('Solution =');
disp(x_my);
disp('Lagrange multipliers =');
disp(lam_my);

```

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.

1.a Standard dual projected gradient algorithm

MATLAB quadprog:

Solution =

```

    0.5
    1

```

Lagrange multipliers =

```

    3
    6.8148e-10
    3.6335e-12

```

The solution from myQP is the same as MATLAB's quadprog, and the Lagrange multipliers are also the same.

Solutions:

- myQP: [0.5 1]

- MATLAB quadprog: [0.5 1]

Lagrange multipliers:

- myQP: [3 0 0]

- MATLAB quadprog: [3 6.8148e-10 3.6335e-12]

1.c Discretize the mass-spring-damper system

```

disp('1.c Discrete time model of the mass-spring system')
% have to re-declare A and B with constants for m and k

```

```

Ts = 0.1;
m = 1;
k = 1;
Ac = [0 1;
      -k / m 0];
Bc = [0;
      1 / m];

[Ad, Bd, Cd, Dd] = c2dm(Ac, Bc, [], [], Ts, 'zoh');
disp('Ad =');
disp(Ad);
disp('Bd =');
disp(Bd);

1.c Discrete time model of the mass-spring system
Ad =
    0.995    0.099833
   -0.099833    0.995

Bd =
    0.0049958
    0.099833

```

1.d Tracking MPC formulation

$\Delta x_{1,k+1}$ and $\Delta x_{2,k+1}$ can be represented as x_{k+1}

$$\begin{aligned}
 \text{Then } \Delta x_{k+1} &= x_{k+2} - x_{k+1} \\
 &= Ax_{k+1} + Bu_{k+1} - (Ax_k + Bu_k) \\
 &= A(x_{k+1} - x_k) + B(u_{k+1} - u_k)
 \end{aligned}$$

Using definitions of Δx_k and Δu_k

$$\Delta x_{k+1} = A\Delta x_k + B\Delta u_k$$

The error e can be calculated by:

$$x_{k+1} = x_k + \Delta x_k \text{ -- (1)}$$

$$e_k = x_k - r \text{ -- (2)}$$

$$e_{k+1} = x_{k+1} - r \text{ -- (3)}$$

Substituting (1) into (3)

$$e_{k+1} = x_k + \Delta x_k - r$$

Using (2) to reduce this equation

$$\text{Thus: } e_{k+1} = e_k + \Delta x_k$$

$u_{k+1} = u_k + \Delta u_k$, so it just uses the A_d to pick u and B_d to pick Δu .

$x_{1,k+1} = x_{1,k} + \Delta x_{1,k}$ by just rearranging the given equation for Δx_k

```
A = [Ad, zeros(2, 3);  
     1, 0, 1, 0, 0;  
     0, 0, 0, 1, 0;  
     1, 0, 0, 0, 1];  
B = [Bd; 0; 1; 0];
```

1.e LQ-MPC Problem formulation

```
Q = diag([0, 0, 1, 0, 0]);  
R = 1;  
[K, Pdxu, E] = dlqr(A(1:3, 1:3), B(1:3), Q(1:3, 1:3), R);  
P = blkdiag(Pdxu, zeros(2, 2));  
disp('1.e LQ-MPC Problem formulation')  
disp('P =');  
disp(P);
```

1.e LQ-MPC Problem formulation

```
P =  
    304.52    85.262    44.817         0         0  
    85.262    40.051    9.9917         0         0  
    44.817    9.9917    10.033         0         0  
         0         0         0         0         0  
         0         0         0         0         0
```

1.f Represent constraints

```
lN = 10;  
% large number  
XLIM.max = [lN, lN, lN, 0.2, 0.2]; % [dx1, dx2, e, u, x_1]  
XLIM.min = -XLIM.max;  
xlim20.max = [lN, lN, lN, 0.25, 0.2]; % [dx1, dx2, e, u, x_1]  
xlim20.min = -xlim20.max;  
% Note our "control" is "control increment", actual control is the fourth  
state  
ulim.max = [lN];  
ulim.min = -ulim.max;
```

1.h/i Simulate MPC closed loop

```
% m = 1;  
% k = 1;  
N = 15;  
cmds = [-0.19 0.19 -0.25];  
cmd = cmds(1);  
prev_cmd = cmd;  
% start with everything as 0, so the error is now the step reference command  
xk_msd = [0; 0];
```

```

xk_ms20 = [0; 0];
xk = [0; 0; -cmd; 0; 0];
xk20 = [0; 0; -cmd; 0; 0];
Tcmd = 12;
Tsim = Tcmd * length(cmds);
times = 0:Ts:Tsim;
fidelity = Ts / 10;
% form the matrices needed for QP
[H, L, G, W, T, IMPC] = formQPMatrices(A, B, Q, R, P, XLIM, ulim, N);
[H20, L20, G20, W20, T20, IMPC20] = formQPMatrices(A, B, Q, R, P, xlim20,
ulim, N);
lam = ones(size(G, 1), 1);
lam20 = ones(size(G20, 1), 1);

data.x_ms2 = zeros(2, Tsim / Ts);
data.x_ms20 = zeros(2, Tsim / Ts);
data.u = zeros(1, Tsim / Ts);
data.u20 = zeros(1, Tsim / Ts);
data.r = zeros(1, Tsim / Ts);
data_idx = 1;

for t = times
    % get the current command
    cmd = cmds(min(1 + floor(t / Tcmd), length(cmds)));

    if cmd ~= prev_cmd
        % update the error in the state
        xk(3) = xk(3) - cmd + prev_cmd;
        xk20(3) = xk20(3) - cmd + prev_cmd;
    end

    % solve the QP
    [U, lam] = myQP(H, L * xk, G, W + T * xk, lam);
    [U20, lam20] = myQP(H20, L20 * xk20, G20, W20 + T20 * xk20, lam20);
    % get the first control increment
    delta_uk = IMPC * U;
    delta_uk20 = IMPC20 * U20;
    uk = xk(4) + delta_uk; % nu is just 1 so this works
    uk20 = xk20(4) + delta_uk20; % nu is just 1 so this works
    % simulate the system
    [~, xk1_ms2_ode] = ode45(@(t, x) ms2(t, x, uk, 1, 1), [t +
fidelity:fidelity:t + Ts], xk_ms2);
    [~, xk1_ms2_ode20] = ode45(@(t, x) ms2(t, x, uk20, 0.8, 1.2), [t +
fidelity:fidelity:t + Ts], xk_ms20);
    xk1_ms2 = xk1_ms2_ode(end, :);
    xk1_ms20 = xk1_ms2_ode20(end, :);
    % update the state
    delta_xk_ms2 = xk1_ms2 - xk_ms2;
    xk1 = [delta_xk_ms2; % delta x1 and x2
          xk(3) + delta_xk_ms2(1); % e
          uk; % u
          xk1_ms2(1)]; % x1

    delta_xk_ms20 = xk1_ms20 - xk_ms20;

```

```

    xk120 = [delta_xk_ms20; % delta x1 and x2
            xk20(3) + delta_xk_ms20(1); % e
            uk20; % u
            xk1_ms20(1)]; % x1
    % update
    xk_ms20 = xk1_ms20;
    xk_ms20 = xk1_ms20;
    xk = xk1;
    xk20 = xk120;
    prev_cmd = cmd;
    % save data
    data.x_ms20(:, data_idx) = xk_ms20;
    data.x_ms20(:, data_idx) = xk_ms20;
    data.u(data_idx) = uk;
    data.u20(data_idx) = uk20;
    data.r(data_idx) = cmd;

    data_idx = data_idx + 1;
end

% plot the results
fig = figure();
fig.Position(3:4) = [800, 600];
sgtitle('1.h Simulate MPC closed loop');
subplot(3, 1, 1);
plot(times, data.x_ms20(1, :), 'DisplayName', 'x_1', 'LineWidth', 2);
grid on;
hold on;
plot(times, data.r, '--k', 'DisplayName', 'reference', 'LineWidth', 1);
yline(0.2, '--r', 'DisplayName', 'x_1 max', 'LineWidth', 1);
yline(-0.2, '--r', 'DisplayName', 'x_1 min', 'LineWidth', 1);
xlabel('t [s]');
ylabel('x_1');
xlim tight;
ylim([-0.25, 0.25]);
legend("Location", "best");

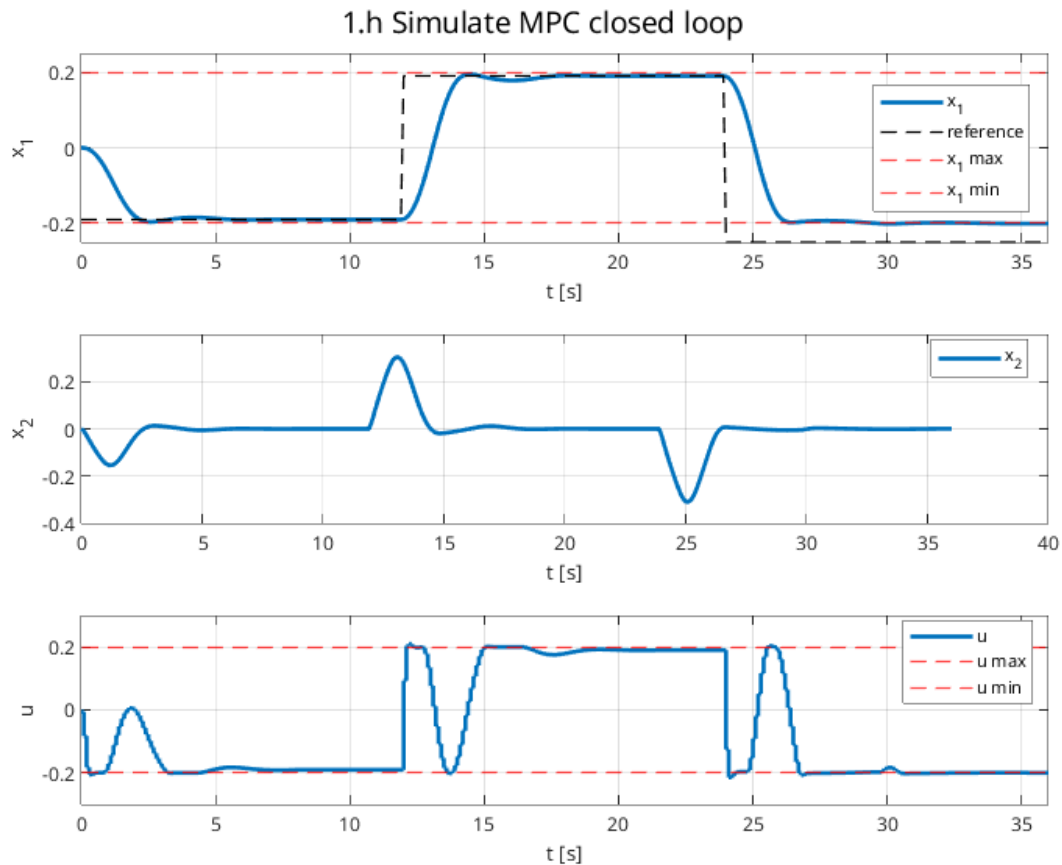
subplot(3, 1, 2);
plot(times, data.x_ms20(2, :), 'DisplayName', 'x_2', 'LineWidth', 2);
grid on;
xlabel('t [s]');
ylabel('x_2');
ylim([-0.40, 0.40]);
legend("Location", "best");

subplot(3, 1, 3);
stairs(times, data.u, 'DisplayName', 'u', 'LineWidth', 2);
grid on;
xlabel('t [s]');
ylabel('u');
yline(0.2, '--r', 'DisplayName', 'u max', 'LineWidth', 1);
yline(-0.2, '--r', 'DisplayName', 'u min', 'LineWidth', 1);
xlim tight;
ylim([-0.30, 0.30]);

```

```
legend("Location", "best");
```

```
disp('1.h Simulate MPC closed loop');
fprintf('x_1 limits = [%f %f]\n', min(data.x_msd(1, :)),
max(data.x_msd(1, :)));
fprintf('u limits = [%f %f]\n', min(data.u), max(data.u));
```



x_1 limits = [-0.201262 0.194408] u limits = [-0.213918 0.209788] There is a very slight constraint violation for both the state and the control input

1.i Simulate MPC closed loop and comment on differences

```
fig = figure();
fig.Position(3:4) = [800, 600];
sgtitle('1.i Simulate MPC closed loop with different mass and stiffness');
subplot(3, 1, 1);
plot(times, data.x_msd20(1, :), 'DisplayName', 'x_1', "LineWidth", 2);
grid on;
hold on;
plot(times, data.r, '--k', 'DisplayName', 'reference', "LineWidth", 1);
yline(0.2, '--r', 'DisplayName', 'x_1 max', "LineWidth", 1);
```

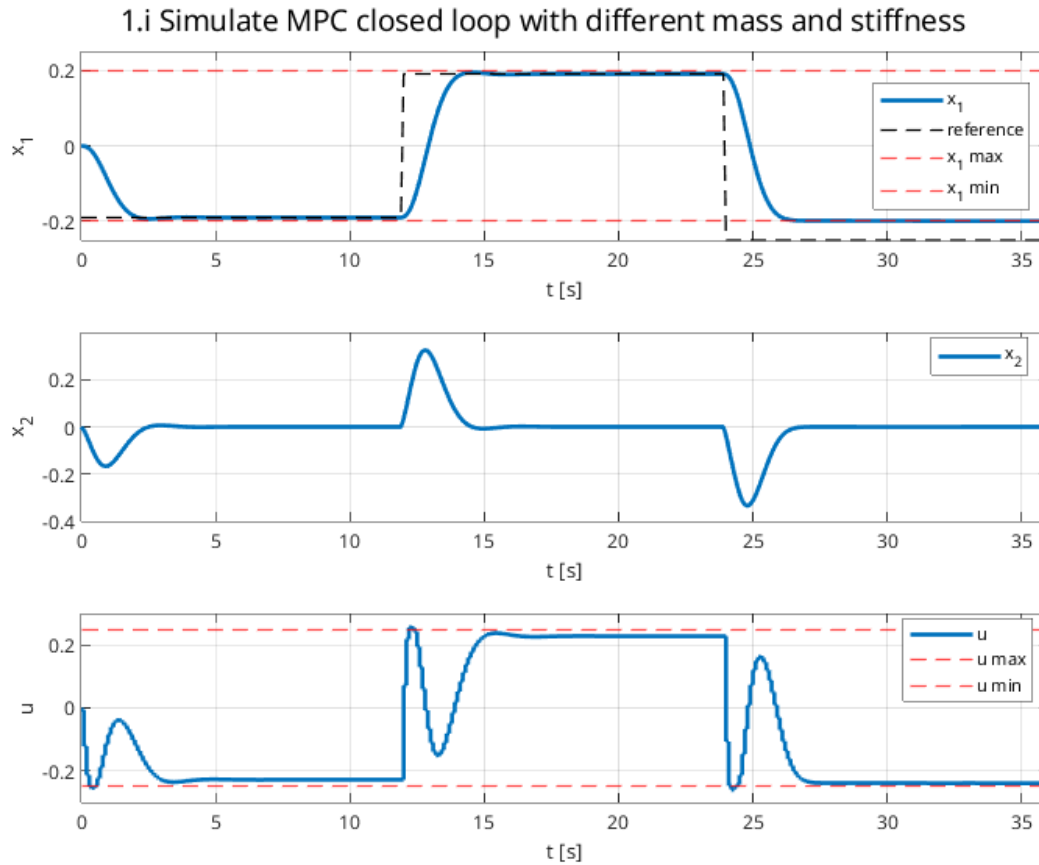
```

yline(-0.2, '--r', 'DisplayName', 'x_1 min', "LineWidth", 1);
xlabel('t [s]');
ylabel('x_1');
xlim tight;
ylim([-0.25, 0.25]);
legend("Location", "best");

subplot(3, 1, 2);
plot(times, data.x_msd20(2, :), 'DisplayName', 'x_2', "LineWidth", 2);
grid on;
xlabel('t [s]');
ylabel('x_2');
xlim tight;
ylim([-0.40, 0.40]);
legend("Location", "best");

subplot(3, 1, 3);
stairs(times, data.u20, 'DisplayName', 'u', "LineWidth", 2);
grid on;
xlabel('t [s]');
ylabel('u');
yline(0.25, '--r', 'DisplayName', 'u max', "LineWidth", 1);
yline(-0.25, '--r', 'DisplayName', 'u min', "LineWidth", 1);
xlim tight;
ylim([-0.30, 0.30]);
legend("Location", "best");

```

After reducing the mass and increasing the stiffness, we can see that the controller is not only robust to these changes, but it also performs better. We can notice that from the initial state, the controller now is able to reach the reference faster at 2.2s vs 2.6s. Additionally, we can observe that the oscillations in the state and input are reduced. However, these differences are mostly due to the fact that the mass is reduced and the stiffness is increased, making the dynamics of the mass spring system faster. The controller is also given more control authority so it can reach the reference by pushing the control input harder. Overall, the controller is still robust while facing a model mismatch by being able to push the control input more.

```
disp('1.i Simulate MPC closed loop with different mass and stiffness');
fprintf('x_1 limits = [%f %f]\n', min(data.x_msd20(1, :)),
max(data.x_msd20(1, :)));
fprintf('u limits = [%f %f]\n', min(data.u20), max(data.u20));
```

```
1.i Simulate MPC closed loop with different mass and stiffness
x_1 limits = [-0.199101  0.194064]
u limits = [-0.259843  0.255778]
```

x_1 limits = [-0.199101 0.194064] u limits = [-0.259843 0.255778] There is a very slight constraint violation for the control input, but the state is well within the limits

1.a Standard dual projected gradient Function

```
function [U, lam] = myQP(H, q, A, b, lam0)
% This function implements the dual projected
```

```

% gradient algorithm for solving a QP problem.
% Minimize 1/2 * U' * H * U + q' * U subject to G * U <= Wtilde

% compared to his notes, G=A, U=x, W=b
G = A; Wtilde = b;
invH = inv(H); G_invH = G * invH; % see Note 1
Hd = G_invH * G';
% see Note 1
qd = G_invH * q + Wtilde;
Nit = 30;
% maximum number of iterations
lam = lam0;
L = norm(Hd);
k = 1;
df = Hd * lam + qd;

while k <= Nit % see Note 2
    lam = max(lam - 1 / L * df, 0);
    df = Hd * lam + qd;
    k = k + 1;
end

U = -invH * (G' * lam + q);
return;
% Note 1: Can pre-compute these quantities and pass as arguments to
% myQP. In LQ-MPC setting, only q and Wtilde depend on x_0, makes no
% sense to constantly re-compute these
% Note 2: Change to another criterion as desired
end

myQP:
Solution =
    0.5
    1

Lagrange multipliers =
    3
    0
    0

```

1.b Mass-spring dynamics

```

function xdot = msd(t, x, u, m_msd, k_msd)
    xdot = [
        x(2);
        (-k_msd / m_msd) * x(1) + (u / m_msd);
    ];
end

1.h Simulate MPC closed loop
x_1 limits = [-0.201262  0.194408]
u limits = [-0.213918  0.209788]

```

1.g function that forms matrices needed for QP

```
function [H, L, G, W, T, IMPC] = formQPMatrices(A, B, Q, R, P, xlim, ulim, N)
% This function forms the matrices needed for the constrained QP
% Inputs:
%   A, B: state-space matrices
%   Q, R, P: cost function matrices
%   xlim, ulim: state and input constraints
%   N: prediction horizon

nx = size(A, 1);
nu = size(B, 2);

S = zeros(N * nx, N * nu);
% Compute the first column of S
for i = 1:N
    rowStart = (i - 1) * nx + 1;
    rowEnd = i * nx;
    S(rowStart:rowEnd, 1:nu) = A^(i - 1) * B;
end

% Pad the first column and set it to other columns of S
for i = 2:N
    colStart = (i - 1) * nu + 1;
    colEnd = i * nu;
    zeroRows = (i - 1) * nx;
    zeroCols = nu;
    S(:, colStart:colEnd) = [zeros(zeroRows, zeroCols); S(1:end - zeroRows,
1:nu)];
end

M = zeros(N * nx, nx);
% Compute first row of M
M(1:nx, :) = A;
% Compute the rest of M
for i = 2:N
    rowStart = (i - 1) * nx + 1;
    rowEnd = i * nx;
    % just multiply the previous rows by A to get higher powers
    M(rowStart:rowEnd, :) = A * M(rowStart - nx:rowEnd - nx, :);
end

Qbar = zeros(N * nx, N * nx);
% Compute Qbar and set the last row to P
for i = 1:N
    % Q is square so we can reuse indices
    rowStart = (i - 1) * nx + 1;
    rowEnd = i * nx;
    temp = Q;

    if i == N
        temp = P;
    end
end
```

```

    Qbar(rowStart:rowEnd, rowStart:rowEnd) = temp;
end

Rbar = zeros(N * nu, N * nu);
% Compute Rbar
for i = 1:N
    % R is square so we can reuse indices
    rowStart = (i - 1) * nu + 1;
    rowEnd = i * nu;
    Rbar(rowStart:rowEnd, rowStart:rowEnd) = R;
end

H = S' * Qbar * S + Rbar;
L = S' * Qbar * M;
G = [S;
     -S;
     eye(N * nu);
     -eye(N * nu)];
W = [
    repmat(xlim.max', N, 1);
    repmat(-xlim.min', N, 1);
    repmat(ulim.max', N, 1);
    repmat(-ulim.min', N, 1);
    ];
T = [
    -M;
    M;
    zeros(N * nu, nx);
    zeros(N * nu, nx);
    ];
IMPC = [eye(nu, nu), zeros(nu, (N - 1) * nu)];

end
```

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