

Model predictive control and trajectory optimization of large vehicle-manipulators

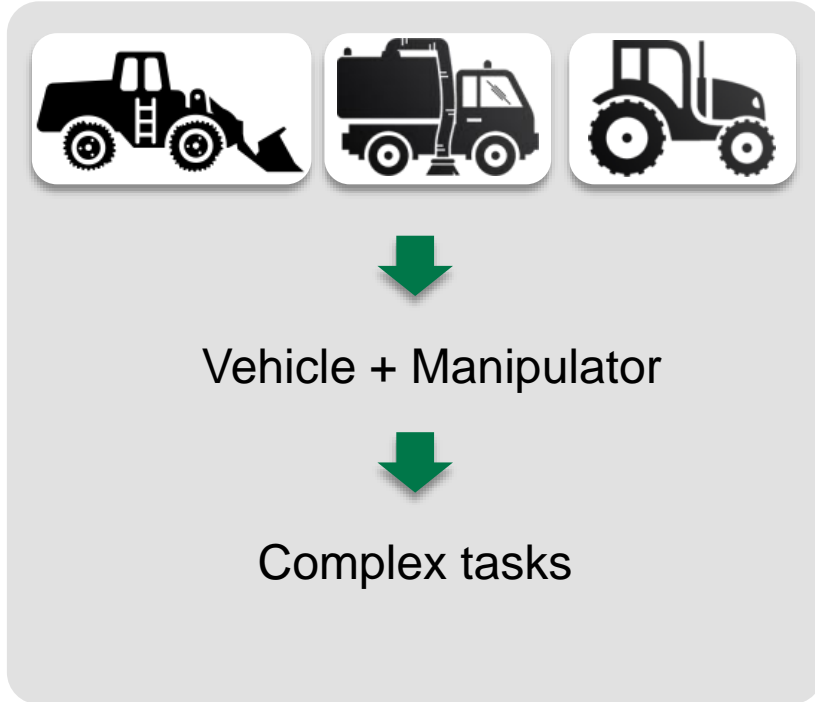
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Balint Varga, Selina Meier, Stefan Schwab, Sören Hohmann
FZI Research Center for Information Technology

18. March 2019

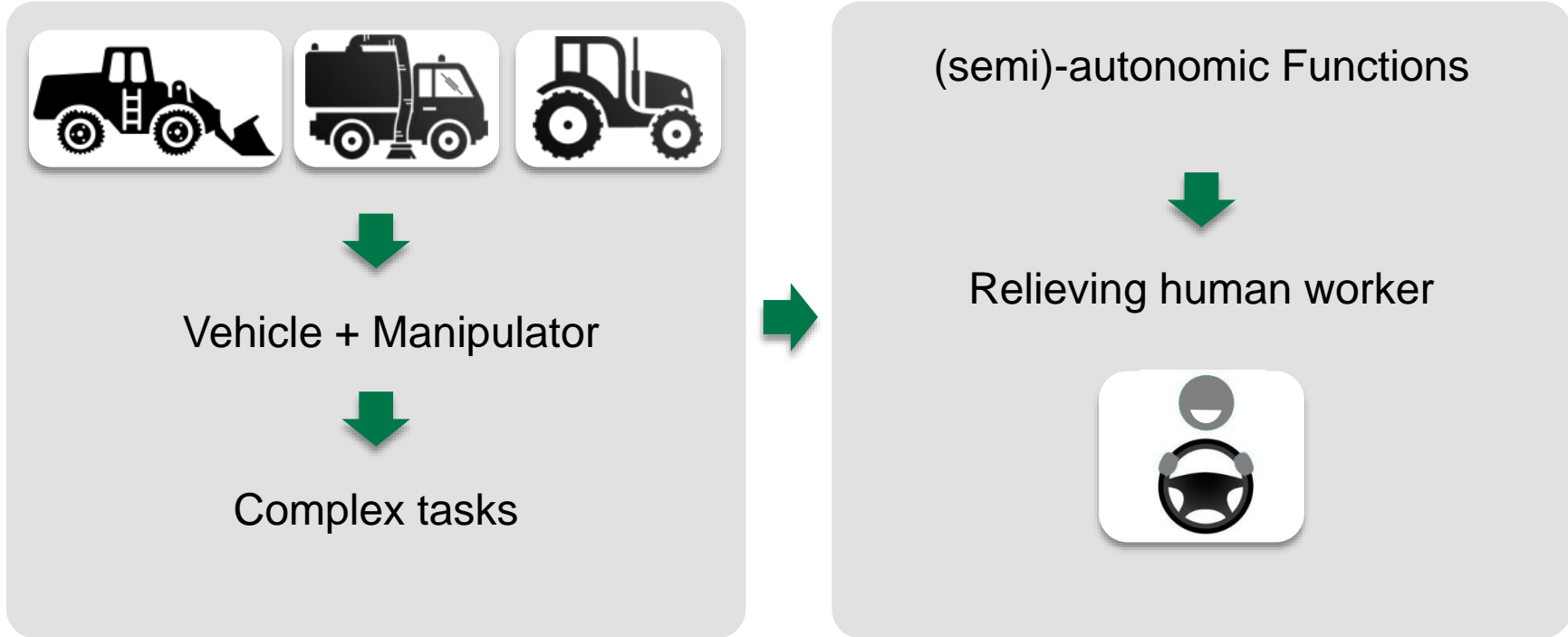
Motivation

Automatizing mobile working machines

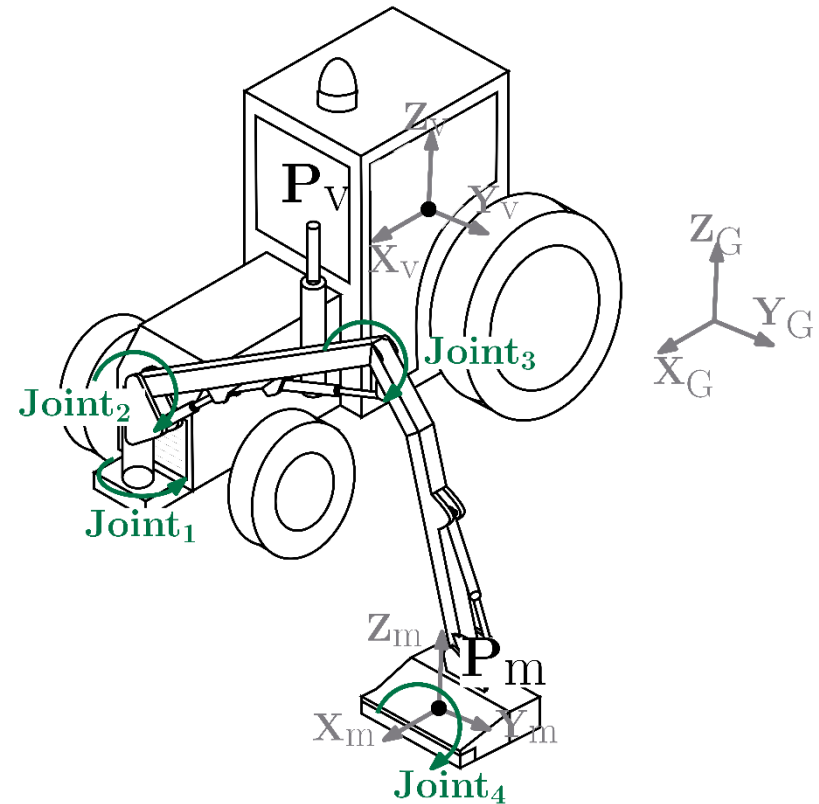


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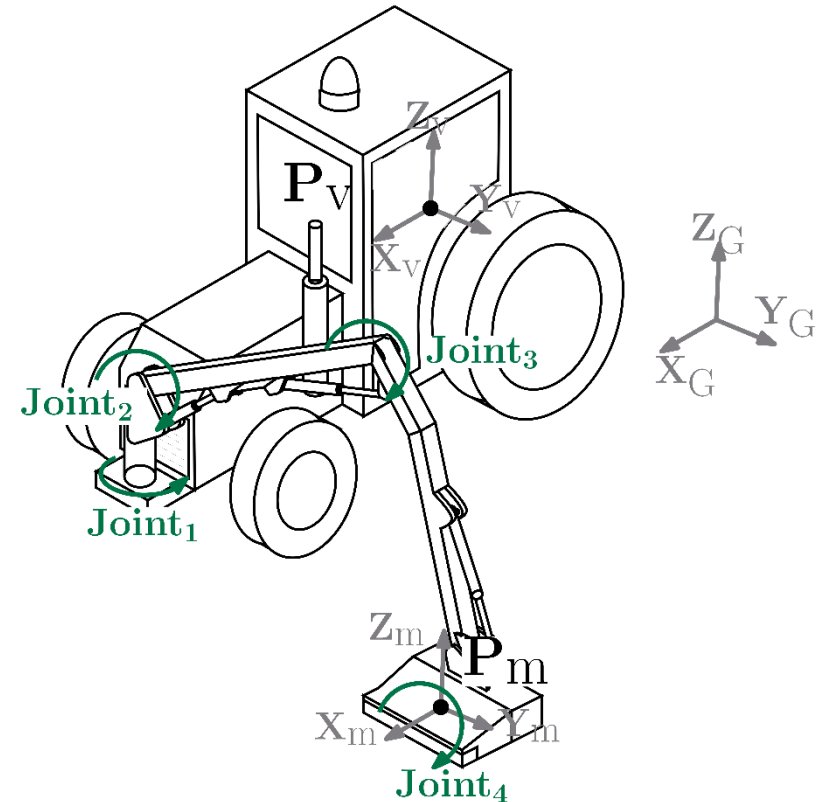


Goals of the research work



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- Design of a general control model for a large vehicle-manipulator system
- Position control of the vehicle and the manipulator along their reference trajectories, with a model predictive control (MPC)



Outline of the presentation

State of the art

Simulation environment

Control model concept for vehicle-manipulator systems

Simulation results

Conclusion and further research

State of the art

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Control model concept for vehicle-manipulator systems

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Conclusion and further research

State of the art

- Control of large hydraulic manipulators
 - Modelling and control methods for forestry cranes [Fodor 2015], [Hera 2015]



[Fodor 2015]

State of the Art

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Results

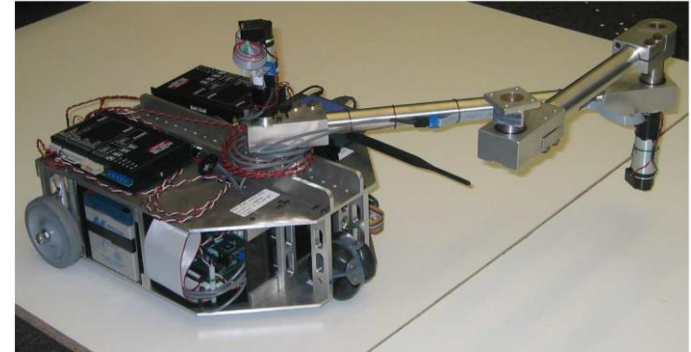
Conclusion & further research

- Control of large hydraulic manipulators
 - Modelling and control methods for forestry cranes [Fodor 2015], [Hera 2015]



[Fodor 2015]

- Small indoor
 - Small mobile manipulators [Mashali 2014], [White 2009]
 - Control methods for dual trajectories



[White 2009]

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- Control of large hydraulic manipulators
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- Small indoor
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There is no control model for large vehicle-manipulators

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Simulation results

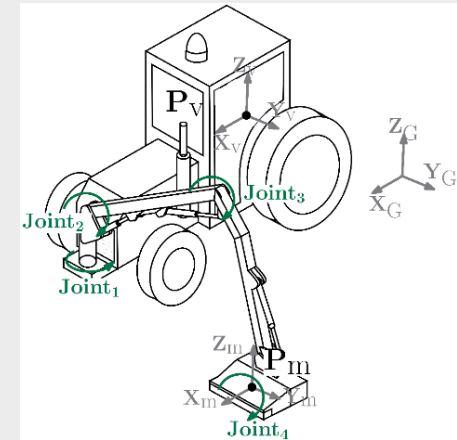
Conclusion and further research

Control model

Simulation model

Simulation model consists of two subsystems: vehicle + robotic arm

Vehicle model:



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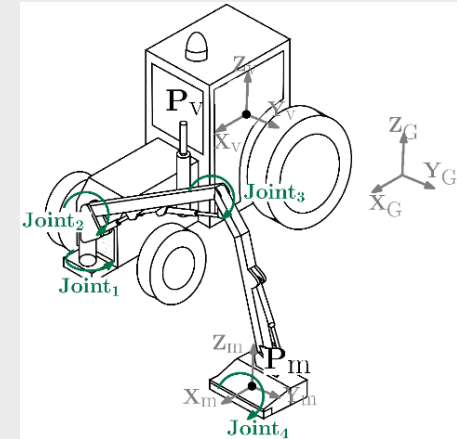
Control model

Simulation model

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Vehicle model:

- 3D, nonlinear Model
- Equations of motion derived with Euler-Newton based on [Kovacs 2014]
- Inputs: Steering angle, driving torques

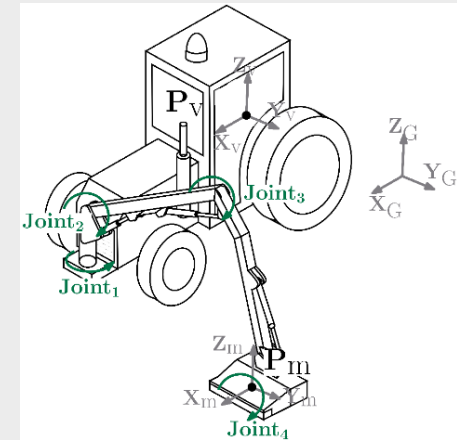


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Modell of the manipulator:



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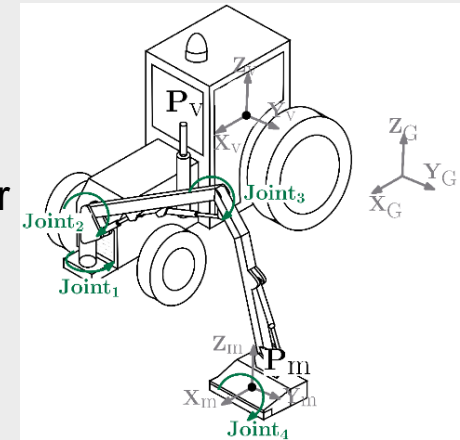
Control model

Simulation model

Simulation model consists of two subsystems: vehicle + robotic arm

Modell of the manipulator:

- Large robotic arm, with hydraulic power unit based on [Ruderman 2017]
- Inputs: desired position and the orientation of the manipulator
- Computing the desired angles with inverse kinematic
- Joints are controlled with a PID-controller



Control concept

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Control model concept for vehicle-manipulator systems

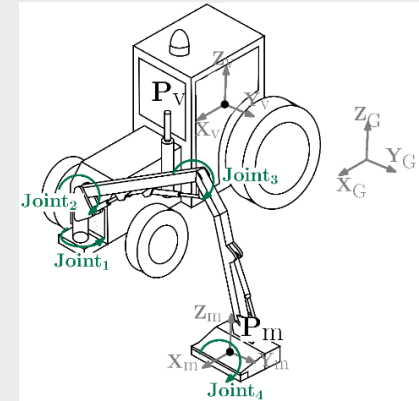
Simulation results

Conclusion and further research

Control model

- Control model: kinematic single track and planar manipulator
- Controlling the system along two references \rightarrow Frénet-Frame

Simulation model



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Simulation environment

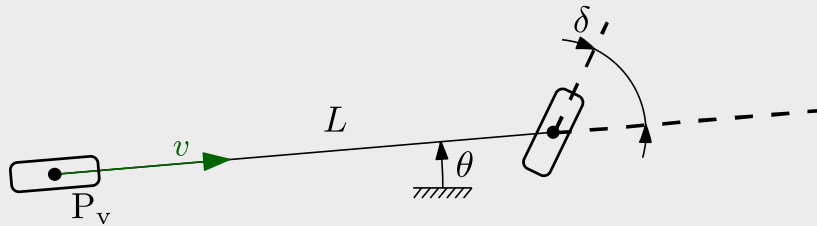
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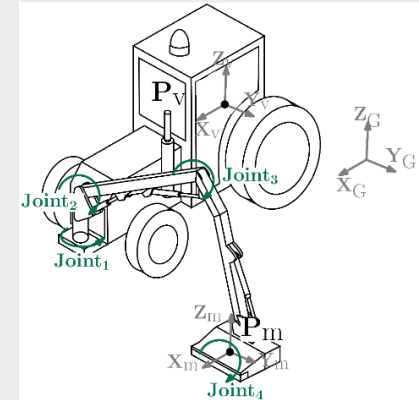
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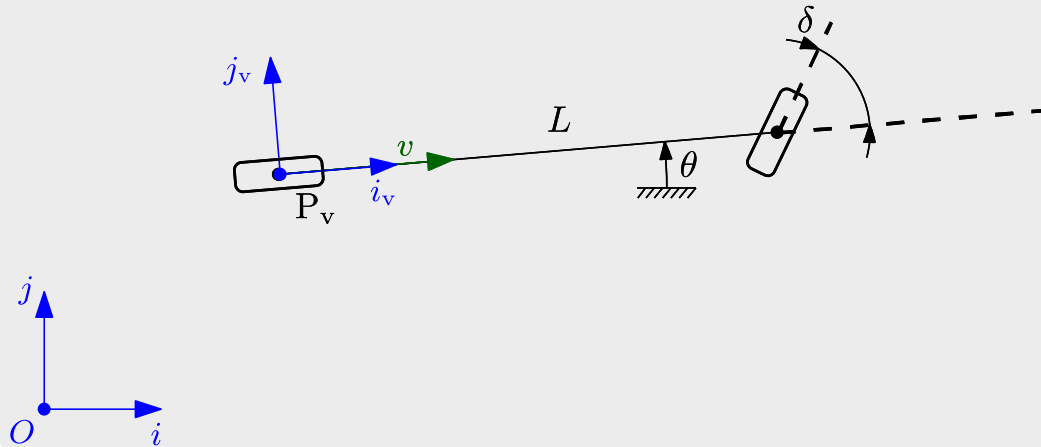
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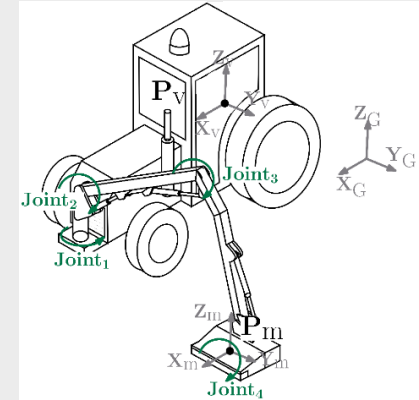
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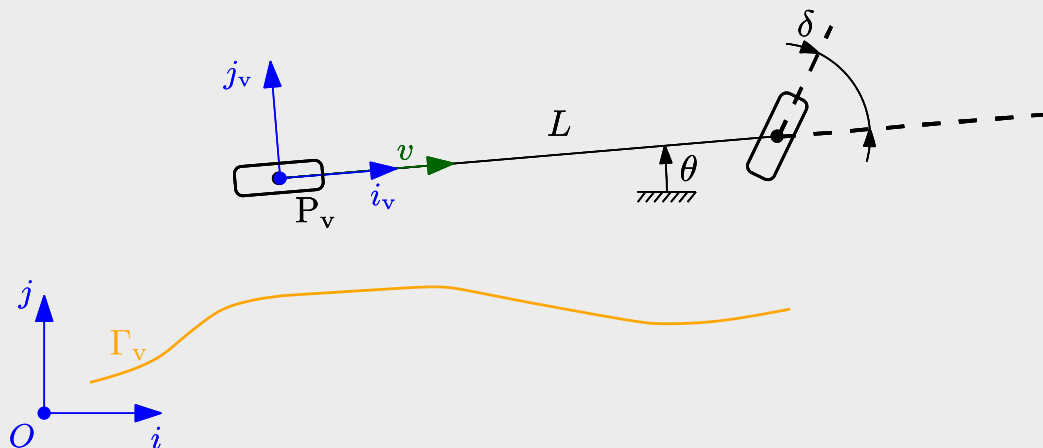
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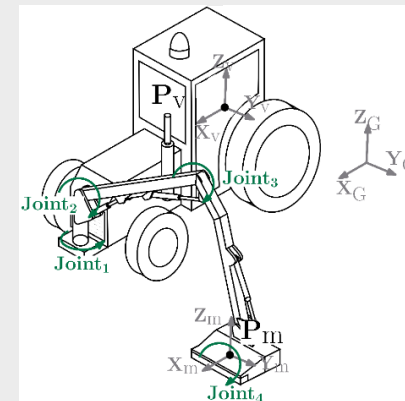
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Simulation model



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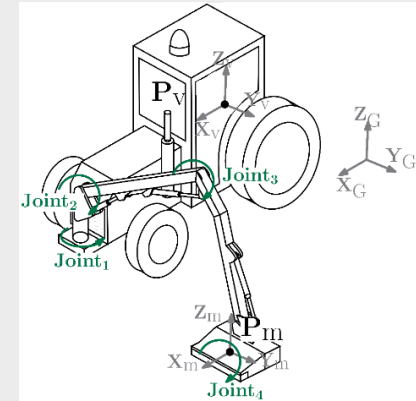
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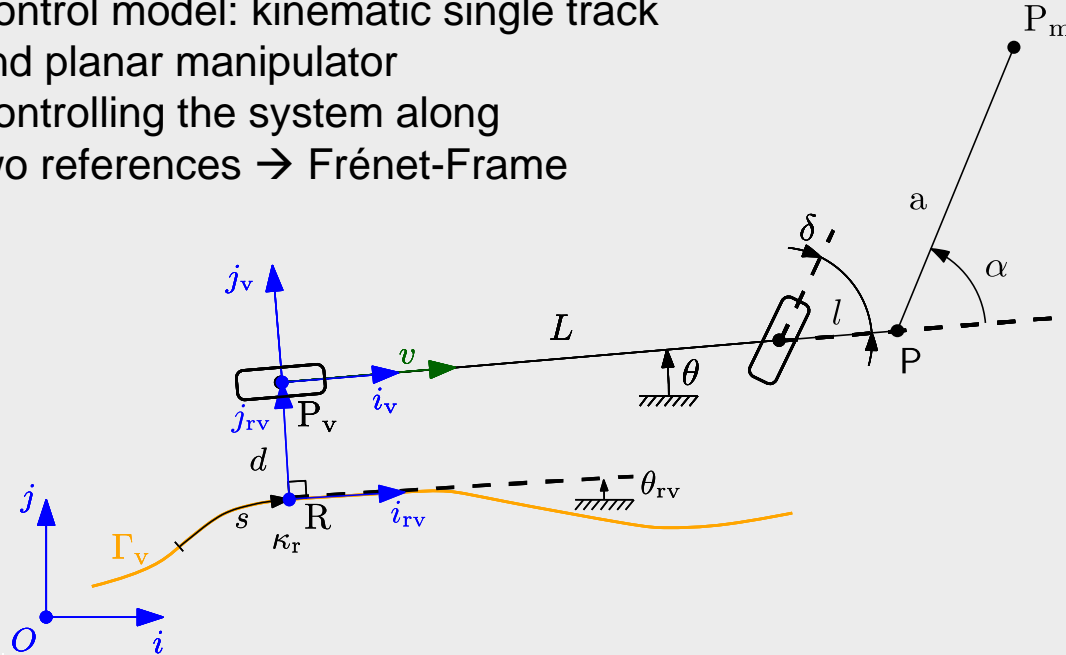
Simulation model

-

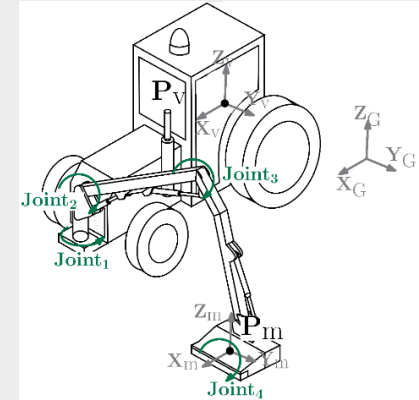


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Simulation model



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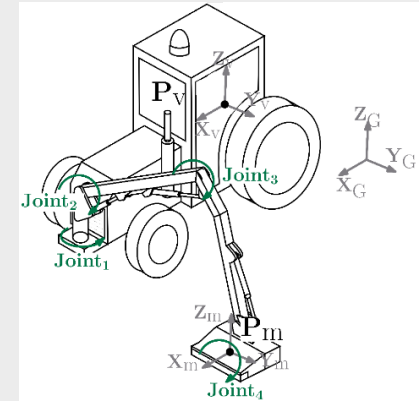
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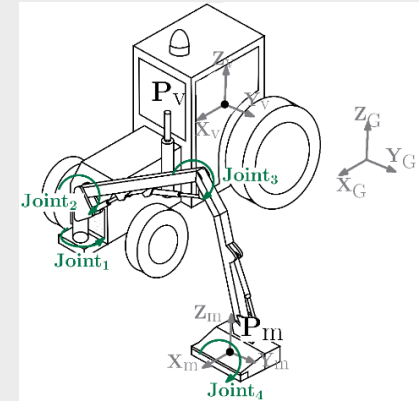
Simulation model

- [illegible]



Simulation model

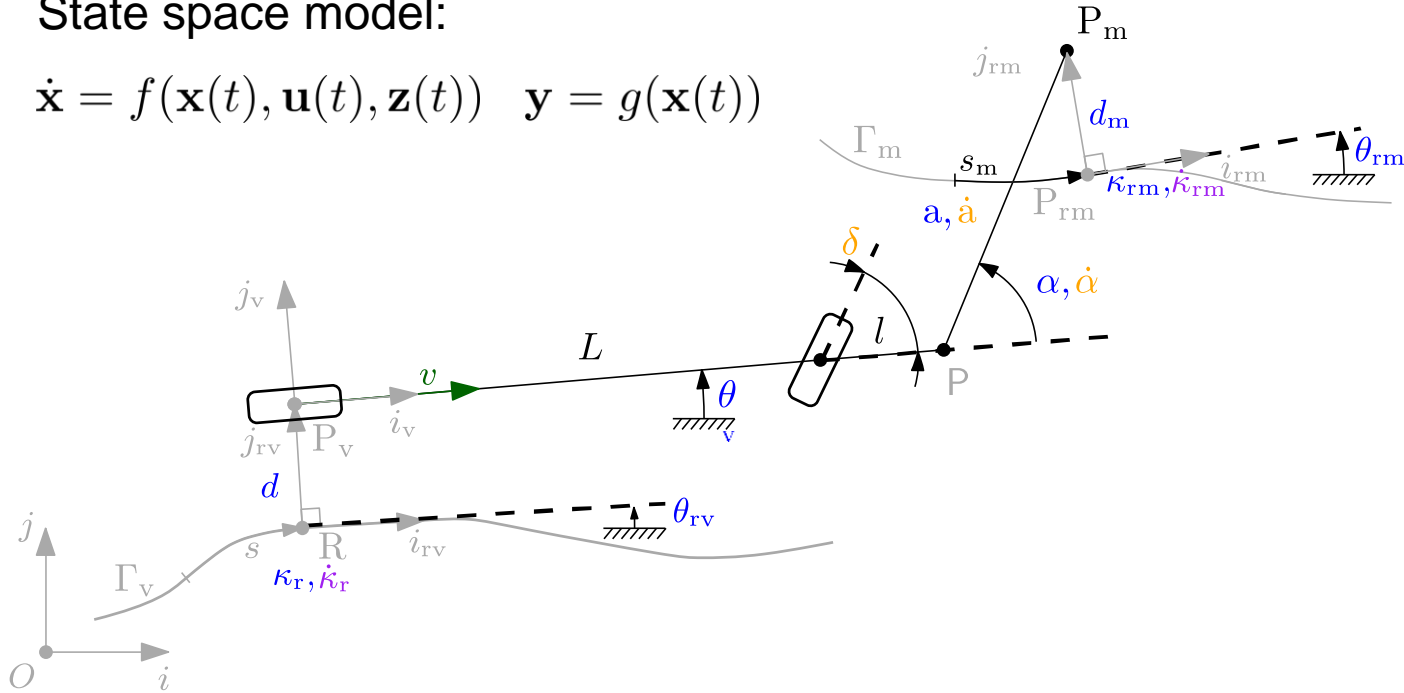
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Control model

State space model:

$$\dot{\mathbf{x}} = f(\mathbf{x}(t), \mathbf{u}(t), \mathbf{z}(t)) \quad \mathbf{y} = g(\mathbf{x}(t))$$



State of the Art

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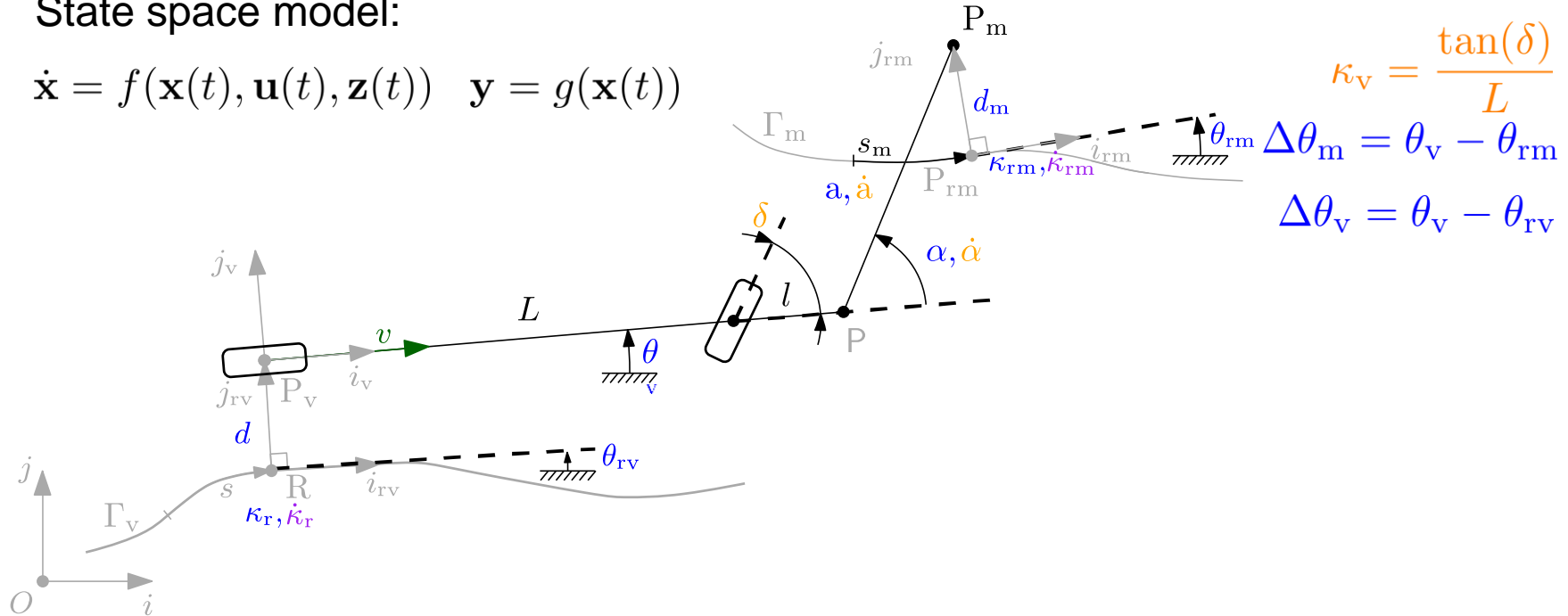
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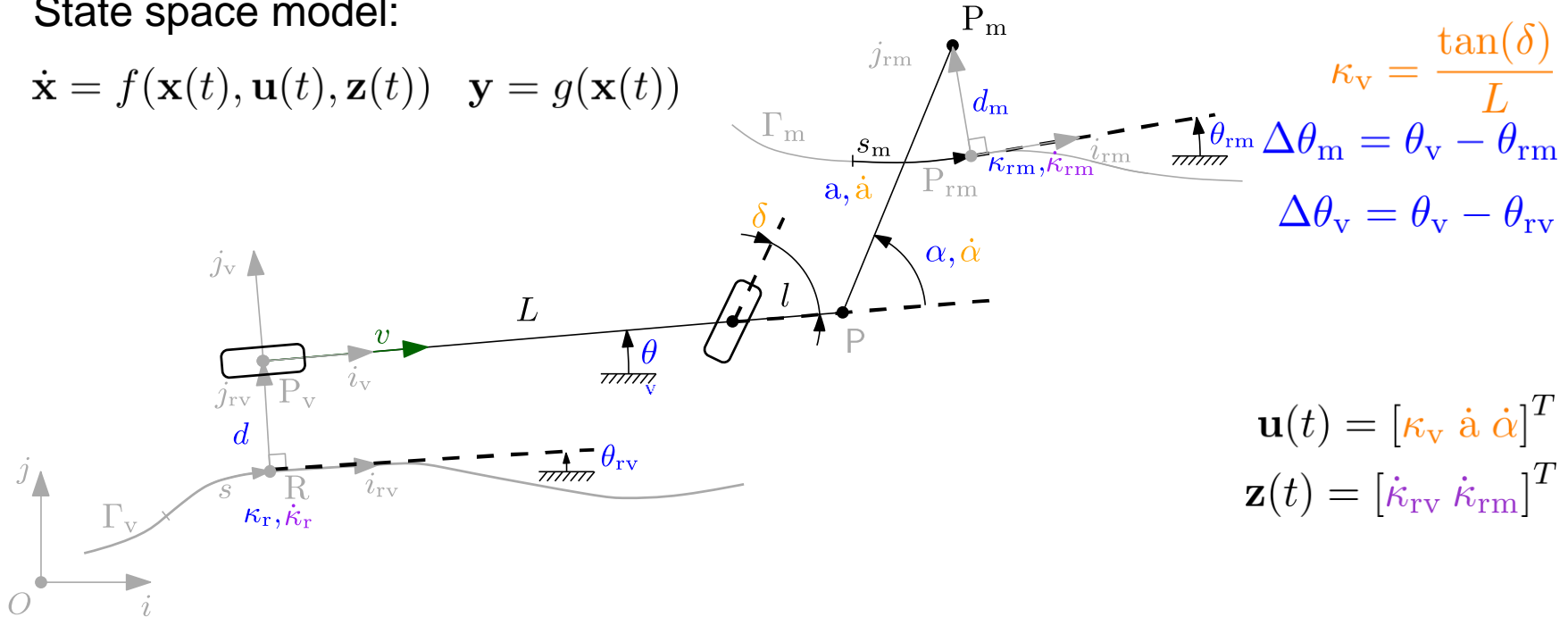
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$$\dot{\mathbf{x}} = f(\mathbf{x}(t), \mathbf{u}(t), \mathbf{z}(t))$$

Linearizing around the Equilibrium:

$$\mathbf{x} = [0 \ 0 \ 0 \ 0 \ a_r \ \alpha_r \ 0 \ 0]^T$$

Control model

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→ a_r : Ref. length of the robotic arm
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Control model

State space model:

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$$\mathbf{x} = [0 \ 0 \ 0 \ 0 \ a_r \ \alpha_r \ 0 \ 0]^T$$

→ a_r : Ref. length of the robotic arm
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→ Linear state space model:

$$\dot{\mathbf{x}}(t) = \mathbf{A}(t)\Delta \mathbf{x}(t) + \mathbf{B}(t)\Delta \mathbf{u}(t) + \mathbf{Z}\Delta \mathbf{z}(t)$$

$$\mathbf{y}(t) = \mathbf{C}\Delta \mathbf{x}(t)$$

Continuous state space model:

$$\dot{x} = A_c x + B_c u + E_c z$$

$$y = C_c x$$

Based on [Borrelli 2011]



Continuous state space model:

$$\dot{\mathbf{x}} = \mathbf{A}_c \mathbf{x} + \mathbf{B}_c \mathbf{u} + \mathbf{E}_c \mathbf{z}$$

$$\mathbf{y} = \mathbf{C}_c \mathbf{x}$$



Time discrete system model:

Time discretization with the sampling T

$$\mathbf{x}_{k+1} = \mathbf{A} \mathbf{x}_k + \mathbf{B} \mathbf{u}_k + \mathbf{E} \mathbf{z}_k$$

$$\mathbf{y}_k = \mathbf{C} \mathbf{x}_k$$

Based on [Borrelli 2011]

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Continuous state space model:

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Predictions:

Over N steps horizon
→ *batch*-Formula
vector sequences

$$\mathbf{x} = [\mathbf{x}_1^T, \dots, \mathbf{x}_N^T]^T$$
$$\mathbf{u} = [\mathbf{u}_0^T, \dots, \mathbf{u}_{N-1}^T]^T$$
$$\mathbf{z} = [\mathbf{z}_0^T, \dots, \mathbf{z}_{N-1}^T]^T$$
$$\mathbf{y} = [\mathbf{y}_1^T, \dots, \mathbf{y}_N^T]^T$$

Transformation

$$\mathbf{x} = \mathcal{A} \mathbf{x}_0 + \mathcal{B} \mathbf{u} + \mathcal{E} \mathbf{z}$$
$$\mathbf{y} = \mathcal{C} (\mathcal{A} \mathbf{x}_0 + \mathcal{B} \mathbf{u} + \mathcal{E} \mathbf{z})$$

Based on [Borrelli 2011]

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MPC design

Cost function:

$$J(\mathbf{x}, \mathbf{u}) = \sum_{k=1}^N \mathbf{x}_k^T \mathbf{Q} \mathbf{x}_k + \sum_{k=0}^{N-1} \mathbf{u}_k^T \mathbf{R} \mathbf{u}_k$$

$$\mathbf{Q} = \text{diag}(G_d, G_{\Delta\theta}, G_{dM}, 0, G_{\Delta\alpha}, 0, 0)$$

$$\mathbf{R} = \text{diag}(G_{\kappa_v}, G_{\dot{a}}, G_{\dot{\alpha}})$$

Based on [Borrelli 2011]



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Constraints:

Constraints on the inputs:

$$\mathbf{u}_{\min} = [\mathbf{u}_{\min}^T, \dots, \mathbf{u}_{\min}^T]^T$$

$$\mathbf{u}_{\max} = [\mathbf{u}_{\max}^T, \dots, \mathbf{u}_{\max}^T]^T$$

and the outputs:

$$\mathbf{y}_{\min} = [\mathbf{y}_{\min}^T, \dots, \mathbf{y}_{\min}^T]^T$$

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LQ-Optimization

→ Implementation as a quadratic programming with constraints:

$$J(\mathbf{x}_0, \mathbf{z}, \mathbf{u}) = \mathbf{u}^T \mathbf{H} \mathbf{u} + 2(\mathbf{x}_0^T \mathbf{F} + \mathbf{z}^T \mathbf{G}) \mathbf{u}$$

$$\text{s.t. } \mathbf{u}_{\min} \leq \mathbf{u} \leq \mathbf{u}_{\max}$$

$$\mathbf{y}_{\min} \leq \mathbf{y} \leq \mathbf{y}_{\max}$$

Based on [Borrelli 2011]

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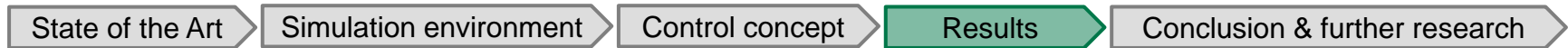
Control model concept for vehicle-manipulator systems

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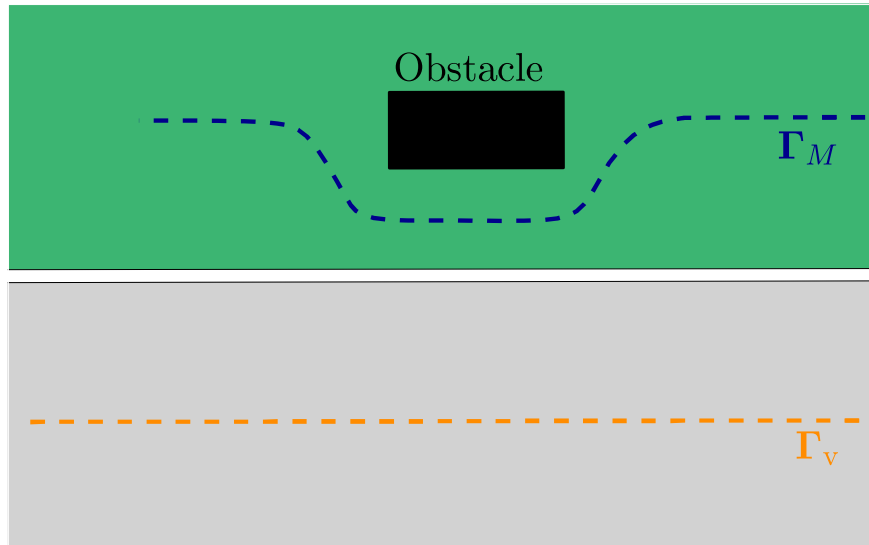
Results

Scenario 1: References Γ_v and Γ_M



Results

Scenario 1: References Γ_v and Γ_M



Starting value

$$d_0 = 0,25 \text{ m}$$

$$\theta_0 = 0,1 \text{ rad}$$

$$a_0 = 2,1 \text{ m}$$

$$\alpha_0 = 1,1 \text{ rad}$$

State of the Art

Simulation environment

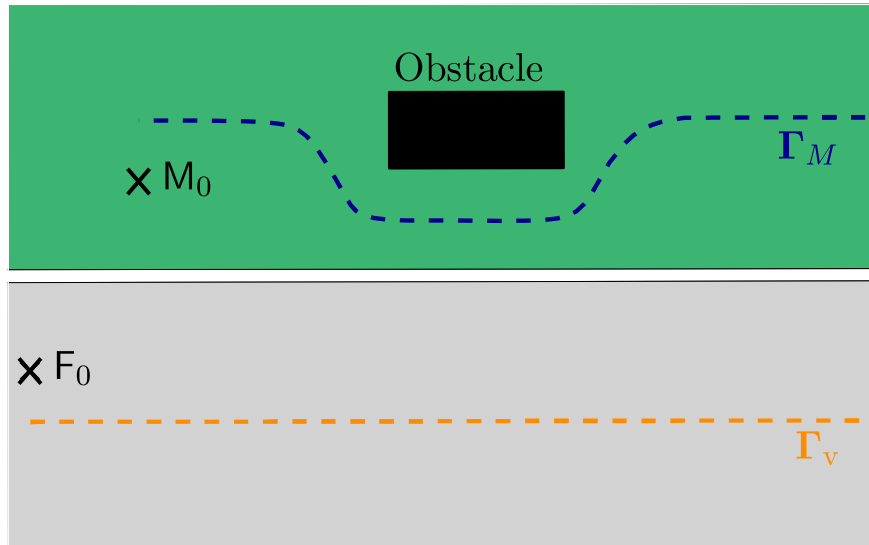
Control concept

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Results

Scenario 1: References Γ_v and Γ_M



Reference angle

$$\alpha_r = \frac{3\pi}{8}$$

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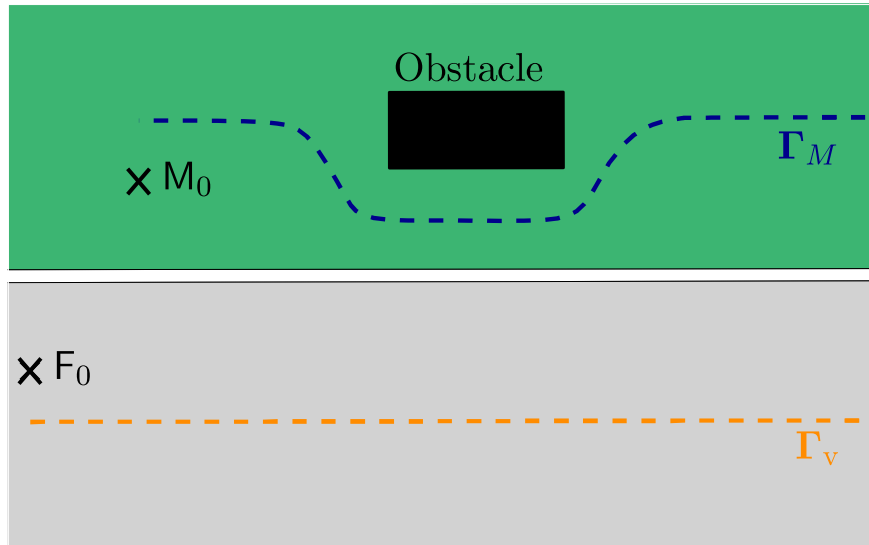
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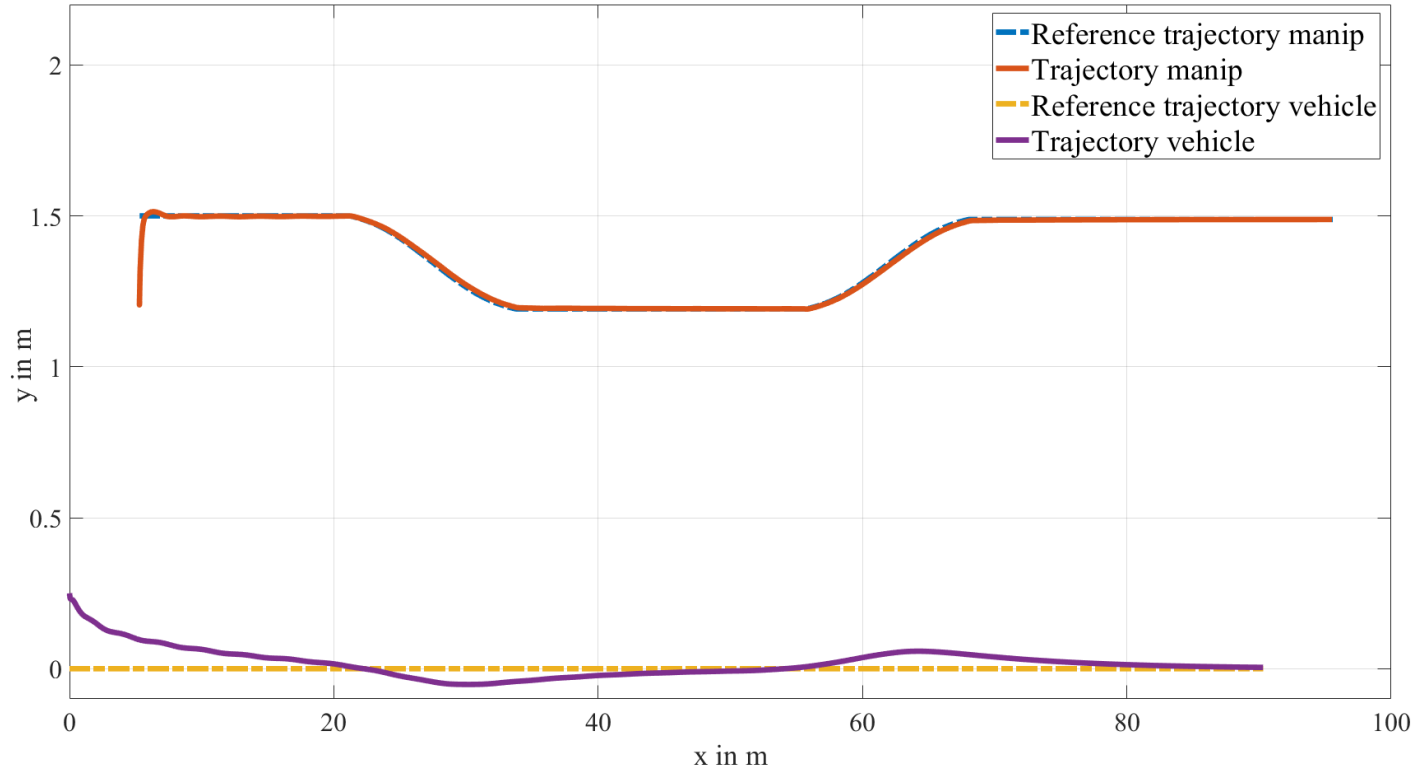
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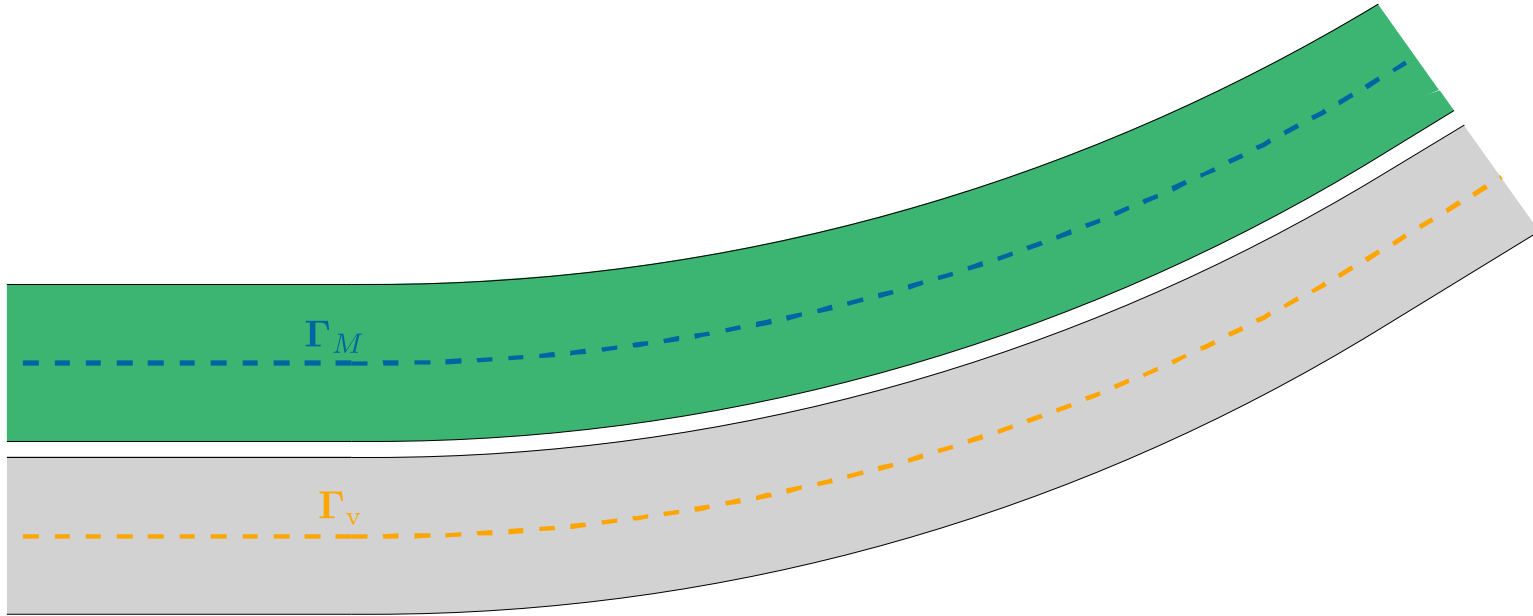
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Scenario 2: References Γ_v and Γ_M



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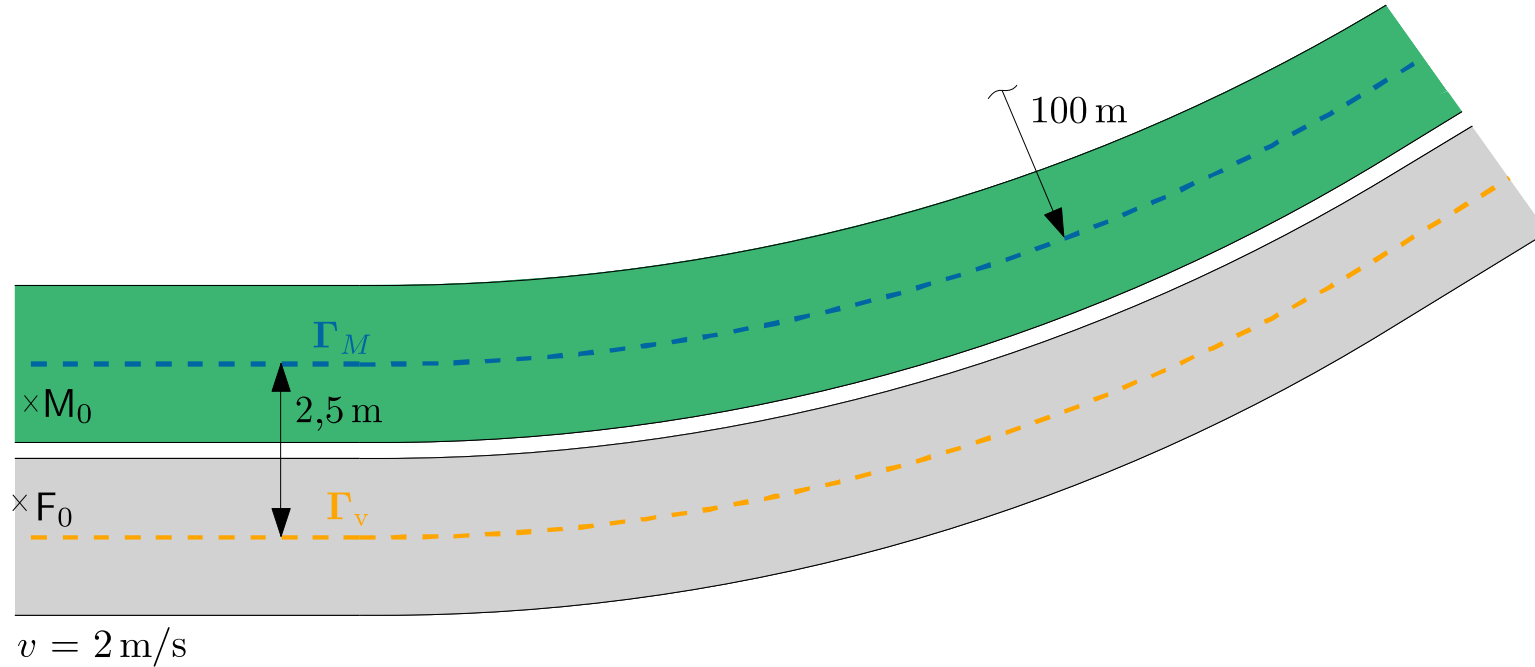
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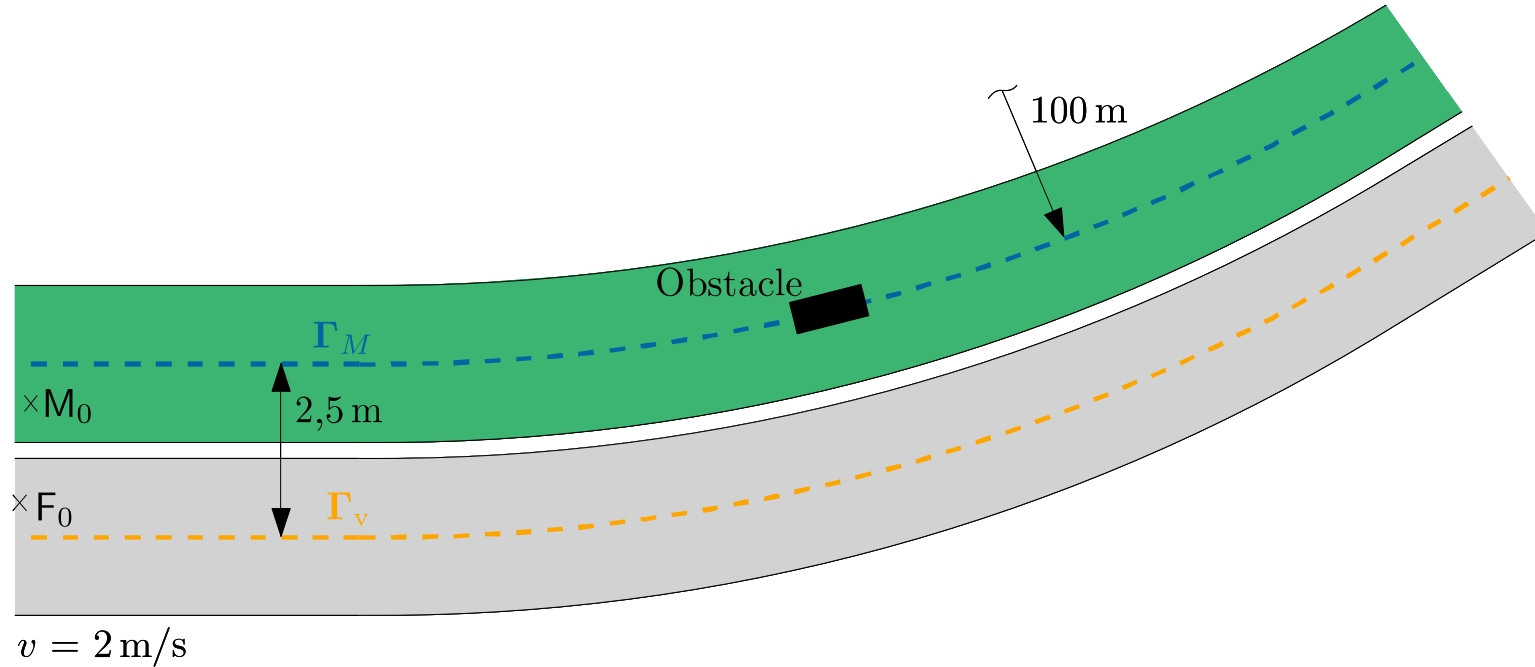
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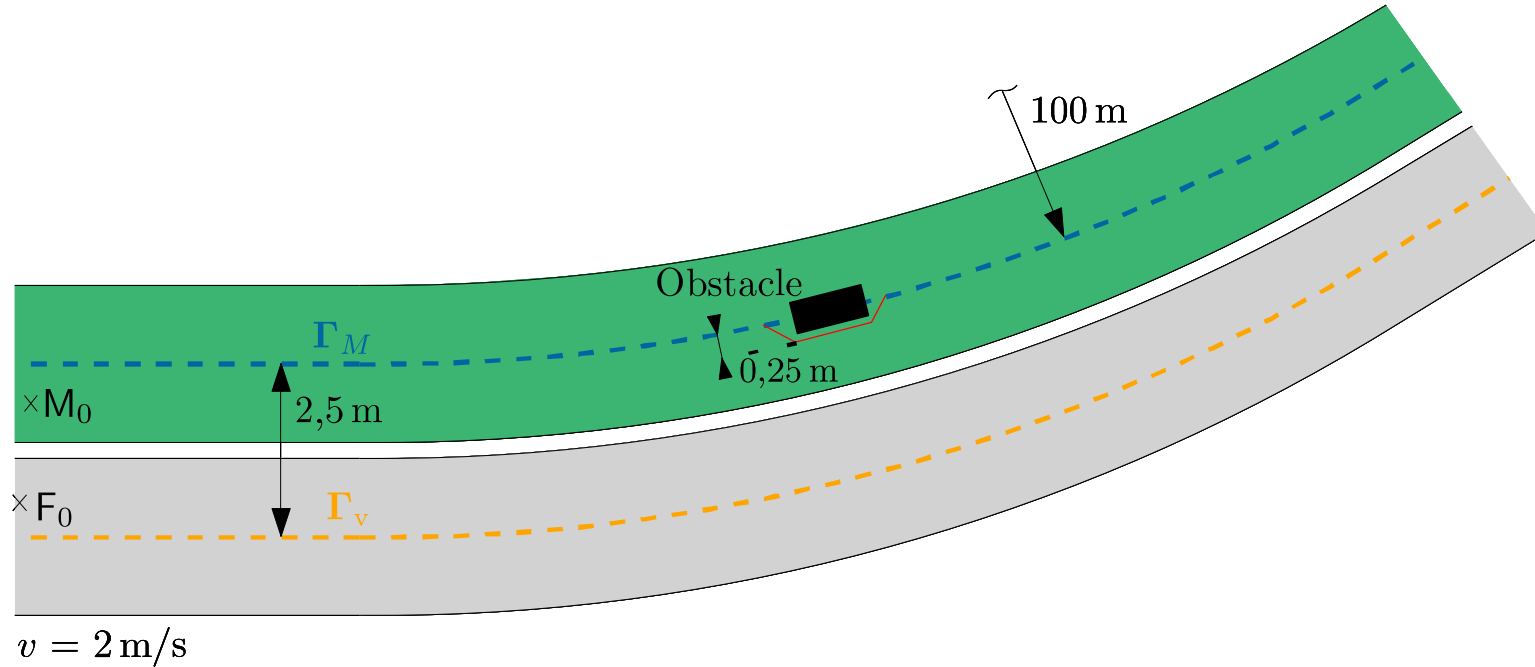
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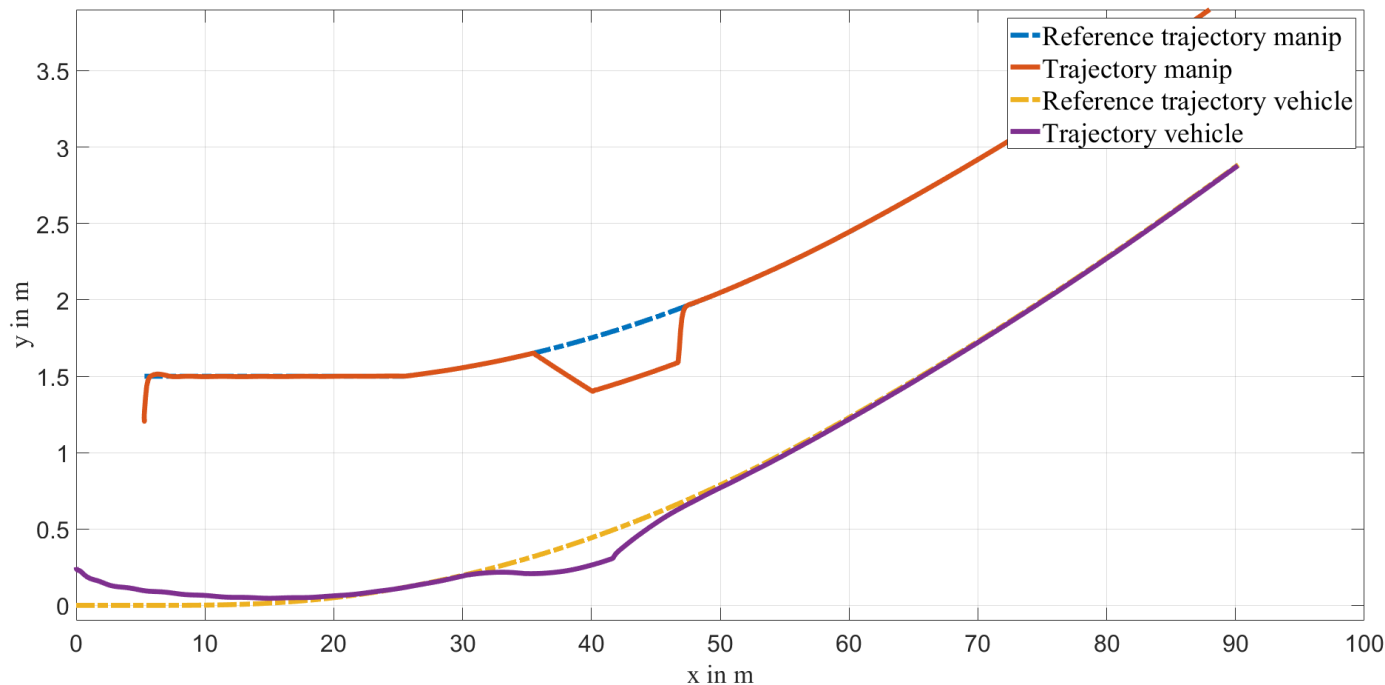
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Results



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Conclusion and further research

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Conclusion and further research work

Conclusion:

- Control model in Frenét-Frame for large vehicle-manipulator
- Implementation a MPC for position control
- Validation with simulations

Further research:

- Systematic method for the parameter tuning of the MPC
- Development of a control model for three-dimensional trajectories



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Thank you for your attention!

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CONTROL MODEL

- Differential equation of the vehicle

- Position – Description of F

$$\mathbf{r}_{OF} = \mathbf{r}_{OR} + \mathbf{r}_{RF}$$

$$= \mathbf{r}_{OR} + d\mathbf{j}_R$$



$$\frac{d\mathbf{r}_{OR}}{dt} = \dot{s}\mathbf{i}_R \quad \mathbf{j}_R = -\dot{\theta}_r\mathbf{i}_R = -\dot{s}\kappa_r(s)\mathbf{i}_R$$

$$\frac{\partial \mathbf{r}_{OF}}{\partial t} = \frac{\partial \mathbf{r}_{OR}}{\partial t} + \dot{d}\mathbf{j}_R - d\kappa_r(s)\dot{s}\mathbf{i}_R$$

$$= \dot{s}(1 - d\kappa_r(s))\mathbf{i}_R + \dot{d}\mathbf{j}_R$$

$$\frac{\partial \mathbf{r}_{OF}}{\partial t} = v\mathbf{i}_F$$

$$= v \cos \Delta\theta \mathbf{i}_R + v \sin \Delta\theta \mathbf{j}_R$$

$$\dot{s} = v \frac{\cos(\Delta\theta)}{1 - d\kappa_r}$$

$$\dot{d} = v \sin(\Delta\theta)$$

- Differential equation of the vehicle

$$\dot{s} = v \frac{\cos(\Delta\theta)}{1 - d\kappa_r} \quad \xrightarrow[\substack{\Delta\theta = \theta - \theta_r \text{ klein} \\ d\kappa_r \ll 1}]{\quad} \dot{s} \approx v$$

$$\dot{d} = v \sin(\Delta\theta)$$

- Orientation $\Delta\theta = \theta - \theta_r$

$$\kappa_r(s) = \frac{\partial\theta_r}{\partial s} \quad \longrightarrow \quad \dot{s}\kappa_r(s) = \dot{\theta}_r$$

$$\Delta\dot{\theta} = \dot{\theta} - \dot{\theta}_r = v \frac{\tan(\delta)}{2L} - \dot{s}\kappa_r(s) \quad \longrightarrow \quad \Delta\dot{\theta} = v \left(\frac{\tan(\delta)}{2L} - \kappa_r \right)$$



$$\begin{aligned} \dot{d} &= v \sin(\Delta\theta) \\ \Delta\dot{\theta} &= v \left(\frac{\tan(\delta)}{2L} - \kappa_r \right) \end{aligned}$$

$$\tilde{\delta} = \frac{\tan(\delta)}{2L}$$

- Differential equation of the manipulator

- Position – Description of M

$$\mathbf{r}_{OM} = \mathbf{r}_{OF} + (2L + l_P) \mathbf{i}_F + a \cos \alpha \mathbf{i}_F + a \sin \alpha \mathbf{j}_F$$

$$\begin{aligned} \rightarrow \frac{\partial \mathbf{r}_{OM}}{\partial t} &= (v(t) + \dot{a} \cos \alpha - a \sin \alpha (\dot{\alpha} + \dot{\theta})) \mathbf{i}_F \\ &\quad + ((2L + l_P) \dot{\theta} + \dot{a} \sin \alpha + a \cos \alpha (\dot{\alpha} + \dot{\theta})) \mathbf{j}_F \\ &:= v_{xM} \mathbf{i}_F + v_{yM} \mathbf{j}_F \end{aligned}$$

$$\rightarrow \frac{\partial \mathbf{r}_{OM}}{\partial t} = \boxed{(v_{xM} \cos \Delta\theta_M - v_{yM} \sin \Delta\theta_M)} \mathbf{i}_{RM} + \boxed{(v_{xM} \sin \Delta\theta_M + v_{yM} \cos \Delta\theta_M)} \mathbf{j}_{RM}$$

Differenzwinkel $\Delta\theta_M = \theta - \theta_{rM}$

$$\mathbf{r}_{OM} = \mathbf{r}_{OO_{RM}} + d_M \mathbf{j}_{RM}$$

$$\rightarrow \frac{\partial \mathbf{r}_{OM}}{\partial t} = \dot{s}_M (1 - d_M \kappa_{rM}) \mathbf{i}_{RM} + \dot{d}_M \mathbf{j}_{RM} \approx \boxed{\dot{s}_M} \mathbf{i}_{RM} + \boxed{\dot{d}_M} \mathbf{j}_{RM}$$

- Differential equation of the manipulator

$$\begin{aligned}\dot{d}_M &= v_{xM} \sin \Delta\theta_M + v_{yM} \cos \Delta\theta_M \\ &= \sin \Delta\theta_M (v(t) + \dot{a} \cos \alpha - a \sin \alpha \dot{\alpha} - a \sin \alpha \dot{\theta}) \\ &\quad + \cos \Delta\theta_M ((2L + l_P)\dot{\theta} + a \cos \alpha \dot{\theta} + \dot{a} \sin \alpha + a \cos \alpha \dot{\alpha})\end{aligned}$$

$$\begin{aligned}\dot{s}_M &= v_{xM} \cos \Delta\theta_M - v_{yM} \sin \Delta\theta_M \\ &= \cos \Delta\theta_M (v(t) + \dot{a} \cos \alpha - a \sin \alpha \dot{\alpha} - a \sin \alpha \dot{\theta}) \\ &\quad - \sin \Delta\theta_M ((2L + l_P)\dot{\theta} + a \cos \alpha \dot{\theta} + \dot{a} \sin \alpha + a \cos \alpha \dot{\alpha})\end{aligned}$$

$$\begin{aligned}\Delta\dot{\theta}_M &= \dot{\theta} - \dot{\theta}_{rM} \\ &= \dot{\theta} - \kappa_{rM} \dot{s}_M \\ &= \dot{\theta} - \kappa_{rM} (\cos \Delta\theta_M (v(t) + \dot{a} \cos \alpha - a \sin \alpha \dot{\alpha} - a \sin \alpha \dot{\theta}) \\ &\quad - \sin \Delta\theta_M ((2L + l_P)\dot{\theta} + a \cos \alpha \dot{\theta} + \dot{a} \sin \alpha + a \cos \alpha \dot{\alpha}))\end{aligned}$$

- Nonlinear state equations

$$\mathbf{x}^T = [d, \Delta\theta, d_M, \Delta\theta_M, a, \alpha, \kappa_r, \kappa_{rM}]$$

$$\mathbf{z}^T = [\dot{\kappa}_r, \dot{\kappa}_{rM}] := [z_1, z_2, z_3]$$

$$\mathbf{u}^T = [\tilde{\delta}, \dot{a}, \dot{\alpha}] := [u_1, u_2, u_3]$$

$$\mathbf{y}^T = [d, d_V, d_M, \Delta\alpha]$$

$$\dot{d} = v(t) \sin \Delta\theta \quad (1a)$$

$$\Delta\dot{\theta} = v(t)(u_1 - \kappa_r) \quad (1b)$$

$$\begin{aligned} \dot{d}_M &= \sin \Delta\theta_M (v(t) + u_2 \cos \alpha - (v(t)u_1 + u_3)a \sin \alpha) \\ &\quad + \cos \Delta\theta_M ((2L + l_P)v(t)u_1 + u_2 \sin \alpha + (v(t)u_1 + u_3)a \cos \alpha) \end{aligned} \quad (1c)$$

$$\begin{aligned} \Delta\dot{\theta}_M &= v(t)u_1 - \kappa_{rM} (\cos \Delta\theta_M (v(t) + u_2 \cos \alpha - (v(t)u_1 + u_3)a \sin \alpha) \\ &\quad - \sin \Delta\theta_M ((2L + l_P)v(t)u_1 + u_2 \sin \alpha + (v(t)u_1 + u_3)a \cos \alpha)) \end{aligned} \quad (1d)$$

$$\dot{\alpha} = u_3 \quad (1e)$$

$$\dot{\kappa}_r = z_1 \quad (1f)$$

$$\dot{\kappa}_{rM} = z_2 \quad (1g)$$

Control model

■ Equilibrium and linearization

for $u = 0, z = 0$

$$\begin{aligned} \rightarrow x_e^T &= [d_e, \Delta\theta_e, d_{Me}, \Delta\theta_{Me}, a_e, \alpha_e, \kappa_{re}, \kappa_{rMe}] \\ &= [0, 0, 0, 0, a_e, \alpha_e, 0, 0] \end{aligned}$$

$$v(t) > 0 \text{ und } a_e > 0$$

$$\rightarrow \Delta \dot{d} = v(t) \Delta(\Delta\theta) \quad (1a)$$

$$\Delta(\Delta \dot{\theta}) = v(t) (\Delta u_1 - \Delta \kappa_r) \quad (1b)$$

$$\begin{aligned} \Delta \dot{d}_M &= v(t) \Delta(\Delta\theta_M) + (2L + l_P + a_e \cos \alpha_e) v(t) \Delta u_1 \\ &\quad + \sin \alpha_e \Delta u_2 + a_e \cos \alpha_e \Delta u_3 \end{aligned} \quad (1c)$$

$$\Delta(\Delta \dot{\theta}_M) = v(t) (\Delta u_1 - \Delta \kappa_{rM}) \quad (1d)$$

$$\Delta \dot{\alpha} = \Delta u_3 \quad (1e)$$

$$\Delta \dot{\kappa}_r = \Delta z_1 \quad (1f)$$

$$\Delta \dot{\kappa}_{rM} = \Delta z_2 \quad (1g)$$

Control model

- Linear state space model

$$\dot{\mathbf{x}}(t) = \mathbf{A}_c(t)\mathbf{x}(t) + \mathbf{B}_c(t)\mathbf{u}(t) + \mathbf{E}_c\mathbf{z}(t)$$

$$\mathbf{y}(t) = \mathbf{C}_c\mathbf{x}(t)$$

$$\mathbf{A}_c(t) = \begin{bmatrix} 0 & v(t) & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -v(t) & 0 \\ 0 & 0 & 0 & v(t) & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -v(t) \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

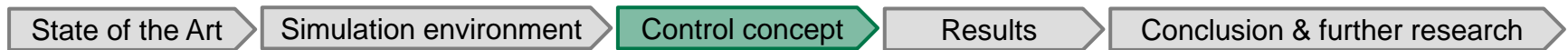
$$\mathbf{E}_c = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\mathbf{B}_c(t) = \begin{bmatrix} 0 & 0 & 0 \\ v(t) & 0 & 0 \\ (2L + l_P + a_e \cos \alpha_e)v(t) & \sin \alpha_e & a_e \cos \alpha_e \\ v(t) & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\mathbf{C}_c = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & L & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \end{bmatrix}$$

CONTROL DESIGN

MPC design



MPC design

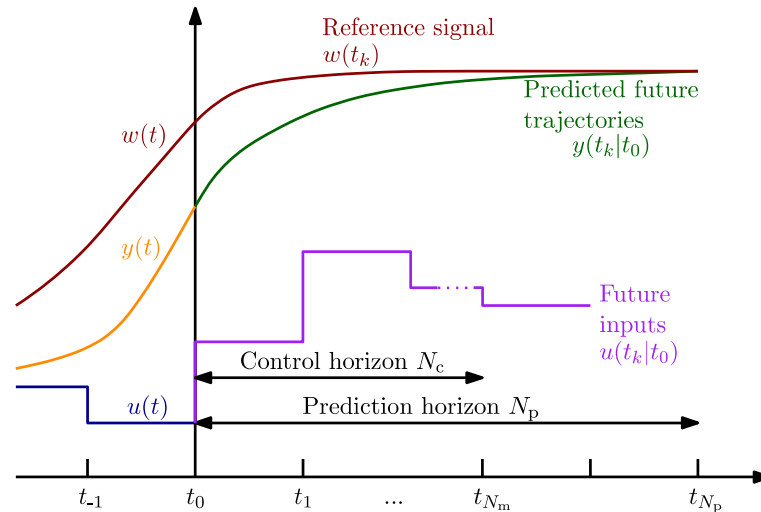
Model predictive control - fundamentals

- Prediction model
- Optimizer:
 - Cost function
 - Constraints



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Inspired by [Borrelli 2011]

State of the Art

Simulation environment

Control concept

Results

Conclusion & further research

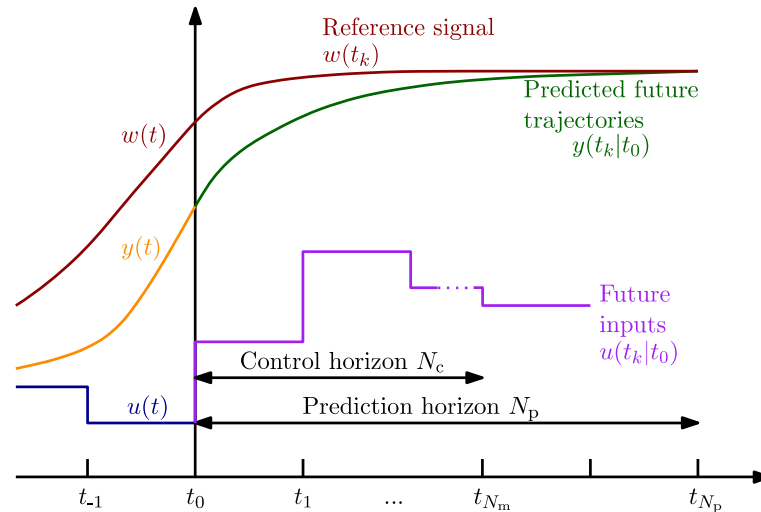
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$$\text{s.t. } \dot{x} = f(x, u)$$

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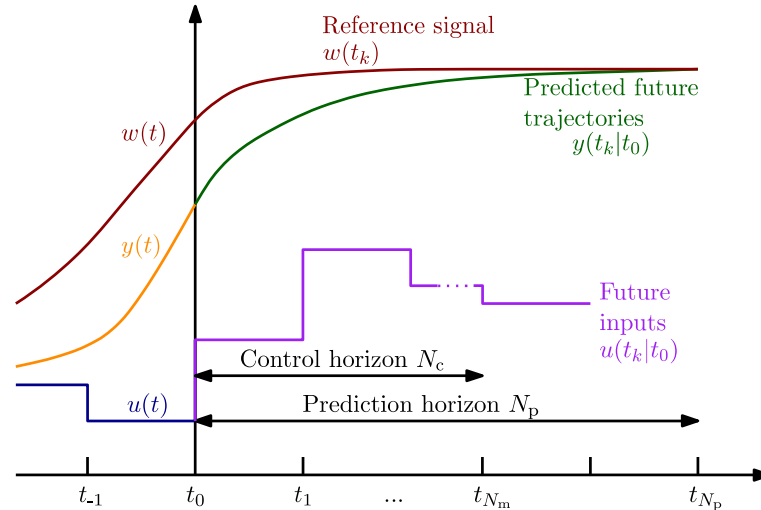
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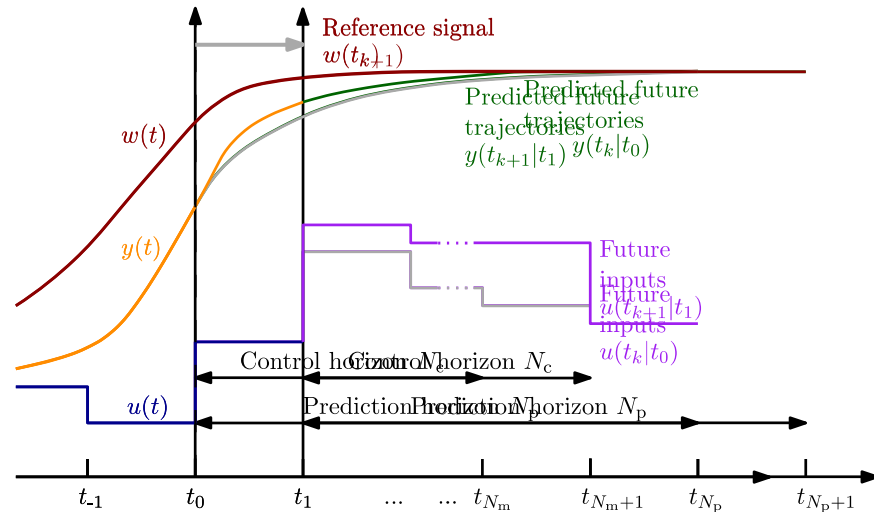
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Control design

- Time continuous system model

$$\dot{\mathbf{x}}(t) = \mathbf{A}_c \mathbf{x}(t) + \mathbf{B}_c \mathbf{u}(t) + \mathbf{E}_c \mathbf{z}(t)$$

$$\mathbf{y}(t) = \mathbf{C}_c \mathbf{x}(t)$$



- d model with T

$$\mathbf{A}(k) = e^{\mathbf{A}_c T} \approx \mathbf{I} + \mathbf{A}_c T + \frac{1}{2} \mathbf{A}_c^2 T^2$$

$$\mathbf{B}(k) = \int_0^T e^{\mathbf{A}_c(T-\tau)} \mathbf{B}_c d\tau$$

$$\mathbf{E}(k) = \int_0^T e^{\mathbf{A}_c(T-\tau)} \mathbf{E}_c d\tau$$

$$\mathbf{C}(k) = \mathbf{C}_c$$



- Time discrete prediction model

$$\mathbf{x}(k+1) = \mathbf{A}(k) \mathbf{x}(k) + \mathbf{B}(k) \mathbf{u}(k) + \mathbf{E}(k) \mathbf{z}(k)$$

$$\mathbf{y}(k) = \mathbf{C}(k) \mathbf{x}(k)$$

Control design

- Time discrete prediction model:

$$\begin{aligned}\mathbf{x}(k+1) &= \mathbf{A}(k)\mathbf{x}(k) + \mathbf{B}(k)\mathbf{u}(k) + \mathbf{E}(k)\mathbf{z}(k) \\ \mathbf{y}(k) &= \mathbf{C}(k)\mathbf{x}(k)\end{aligned}$$

- Cost function

$$J(\mathbf{x}, \mathbf{u}) = \sum_{k=1}^N \mathbf{x}_k^T \mathbf{Q} \mathbf{x}_k + \sum_{k=0}^{N-1} \mathbf{u}_k^T \mathbf{R} \mathbf{u}_k$$

$$\text{mit } \mathbf{Q} = \text{diag}(G_d, G_{\Delta\theta}, G_{dM}, 0, G_{\Delta\alpha}, 0, 0) \quad \mathbf{Q} \geq 0$$

$$\text{und } \mathbf{R} = \text{diag}(G_{\tilde{\delta}}, G_{\dot{a}}, G_{\dot{\alpha}}) \quad \mathbf{R} > 0$$

- Future vector sequences

$$\mathbf{x} = [\mathbf{x}_1^T, \dots, \mathbf{x}_N^T]^T$$

$$\mathbf{u} = [\mathbf{u}_0^T, \mathbf{u}_1^T, \dots, \mathbf{u}_{N-1}^T]^T$$

$$\mathbf{z} = [\mathbf{z}_0^T, \mathbf{z}_1^T, \dots, \mathbf{z}_{N-1}^T]^T$$

$$\mathbf{y} = [\mathbf{y}_1^T, \dots, \mathbf{y}_N^T]^T$$

Control design

- Prädiktion

$$\mathbf{x} = \mathcal{A}\mathbf{x}_0 + \mathcal{B}\mathbf{u} + \mathcal{E}\mathbf{z}$$

$$\mathcal{A} = \begin{bmatrix} \mathbf{A} \\ \mathbf{A}^2 \\ \vdots \\ \mathbf{A}^N \end{bmatrix}, \quad \mathcal{B} = \begin{bmatrix} \mathbf{B} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{AB} & \mathbf{B} & \dots & \mathbf{0} \\ \vdots & \ddots & \ddots & \vdots \\ \mathbf{A}^{N-1}\mathbf{B} & \dots & \mathbf{AB} & \mathbf{B} \end{bmatrix}, \quad \mathcal{E} = \begin{bmatrix} \mathbf{E} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{AE} & \mathbf{E} & \dots & \mathbf{0} \\ \vdots & \ddots & \ddots & \vdots \\ \mathbf{A}^{N-1}\mathbf{E} & \dots & \mathbf{AE} & \mathbf{E} \end{bmatrix}$$

$$\mathbf{y} = \mathcal{C}(\mathcal{A}\mathbf{x}_0 + \mathcal{B}\mathbf{u} + \mathcal{E}\mathbf{z}) \quad \text{mit} \quad \mathcal{C} = \text{blkdiag}(\underbrace{\mathcal{C}, \dots, \mathcal{C}}_{N\text{-mal}})$$

- Kostenfunktion

$$J(\mathbf{x}, \mathbf{u}) = \mathbf{x}^T \mathcal{Q} \mathbf{x} + \mathbf{u}^T \mathcal{R} \mathbf{u} \quad \text{mit} \quad \mathcal{Q} = \text{blkdiag}(\underbrace{\mathcal{Q}, \dots, \mathcal{Q}}_{N\text{-mal}}) \quad \text{und} \quad \mathcal{R} = \text{blkdiag}(\underbrace{\mathcal{R}, \dots, \mathcal{R}}_{N\text{-mal}})$$

Control design

- Cost function

$$J(x_0, z, u) = u^T H u + 2(x_0^T F + z^T G)u$$

$$\text{with } H = B^T Q B + R, \quad F = A^T Q B \text{ and } G = E^T Q B$$

→ Convex optimization problem

$$H > 0 \quad \text{da} \quad R > 0 \quad \text{und} \quad B^T Q B \geq 0$$

→ u^* is unique

$$\nabla_u J(x_0, u) = 2H u + 2F^T x_0 = 0$$

$$u^*(x_0) = -H^{-1} F^T x_0$$

Control design

- Constraints of the outputs

$$\mathbf{y} = [\mathbf{y}_1^T, \dots, \mathbf{y}_N^T]^T$$

$$\mathbf{y}_{\min} \leq \mathbf{y} \leq \mathbf{y}_{\max}$$

$$\mathbf{y} = \mathbf{C}(\mathbf{A}\mathbf{x}_0 + \mathbf{B}\mathbf{u}) \quad \text{mit} \quad \mathbf{C} = \text{blkdiag}(\underbrace{\mathbf{C}, \dots, \mathbf{C}}_{N-\text{mal}})$$

$$\underbrace{\begin{bmatrix} \mathbf{CB} \\ -\mathbf{CB} \end{bmatrix}}_{\mathbf{A}_c} \mathbf{u} \leq \underbrace{\begin{bmatrix} \mathbf{y}_{\max} - \mathbf{CA}\mathbf{x}_0 \\ -\mathbf{y}_{\min} + \mathbf{CA}\mathbf{x}_0 \end{bmatrix}}_{\mathbf{b}_c}$$

→ Quadratic program

$$\begin{aligned} \min_{\mathbf{u}} \quad & J(\mathbf{x}_0, \mathbf{u}) = \mathbf{u}^T \mathbf{H} \mathbf{u} + 2\mathbf{x}_0^T \mathbf{F} \mathbf{u} \\ \text{s.t.} \quad & \mathbf{A}_c \mathbf{u} \leq \mathbf{b}_c \\ & \mathbf{u}_{\min} \leq \mathbf{u} \leq \mathbf{u}_{\max} \end{aligned}$$