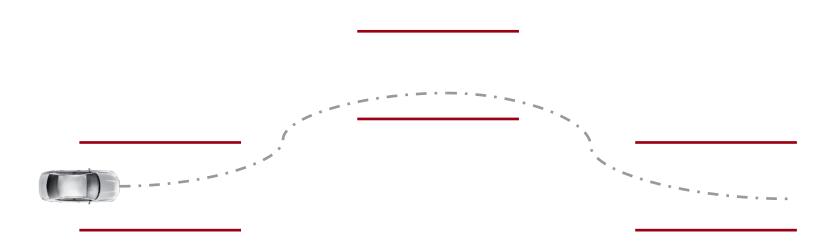


An introduction to Model Predictive Control (MPC): motivation, linear derivation, examples of application

Model Predictive Control: an illustrative example



- Representative scenario: obstacle avoidance maneuver at high speed
- Common approach:
 - 1. Find optimal trajectory (vehicle dependent)
 - 2. Apply a path following control technique (e.g. PID, LQR), possibly based on vehicle dynamic

Model Predictive Control: an illustrative example

- A better choice could be the following: we both want to follow the desired speed, satisfying road constraints
- This can be written as

This is a Model Predictive Control problem!

$$\min_{x,u} \sum_{k=1}^{N} \|v_k - \bar{v}\|_Q^2$$

$$s.t. \ \dot{x} = f(x,u) \qquad \qquad \text{Vehicle dynamics (can be non-linear)}$$

$$u_{min} \leq x \leq x_{max}$$

$$u_{min} \leq u \leq u_{max}$$

Road constraints and input constraint (maximum force, maximum steering)

This automatically generates a trajectory controlling the vehicle

Following the velocity

Model Predictive Control: receding horizon principle

- Emulating human actions:
 - 1. We want to stay in the track and maintain constant velocity
 - 2. We choose the best action based on predicted future behavior of the vehicle (model based)
 - We react to an unexpected system behavior (model mismatch, disturbances)
 - 4. We recompute the best action based on the actual state
- > MPC acts in the same way: receding horizon principle requires to solve an optimization problem at each time step and to apply only the first control action

Model Predictive Control: general formulation

■ A general MPC problem can be written as follows

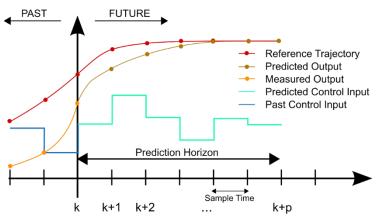
$$\min_{x,u} \sum_{k=0}^{N-1} \|x_k - \bar{x}\|_Q^2 + \|u_k - \bar{u}\|_R^2 + \|x_N - \bar{x}\|_S^2$$

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

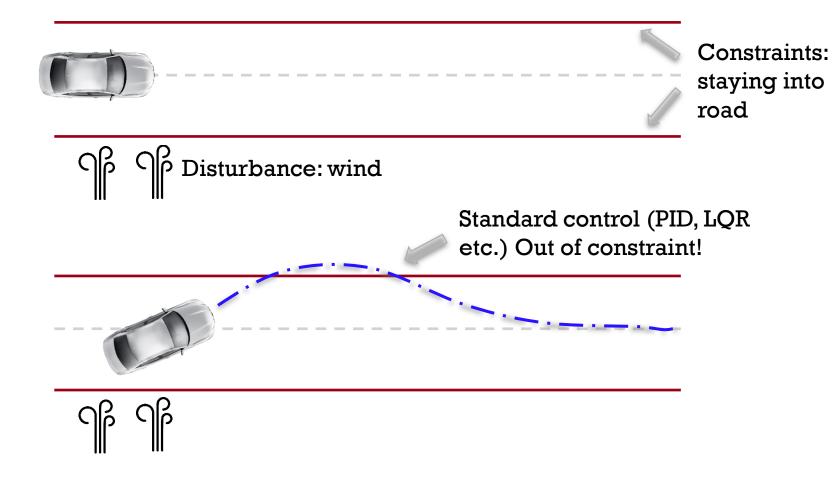
 $x_0 = \hat{x}$
 $x_{min} \le x \le x_{max}$
 $u_{min} \le u \le u_{max}$

■ What MPC do:

- 1. Minimizes distances from references while fulfilling state/input constraints
- 2. Uses the model for predicting future states/outputs/inputs of the system
- 3. Apply the first input only
- 4. Estimate x_k and restart

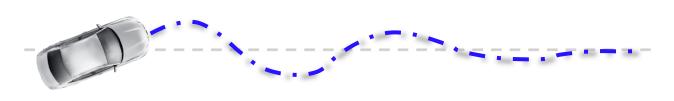


Model Predictive Control: another point of view



Model Predictive Control: an illustrative example

- How to avoid exiting the road? Designing the controller based on the (hypothetical) maximum wind force
 - 1. Disturbance must be taken into account
 - 2. Controller has to be robust
 - 3. Can interfere with comfort





Model Predictive Control: an illustrative example

- What we want from this controller?
 - To be aware of the constraints (road limits)
 - To know what will happen to the vehicle after the applied control
- > Model Predictive Control satisfies these requests





Linear Model Predictive Control

$$\min_{x,u} \sum_{k=0}^{N-1} ||x_k - \bar{x}||_Q^2 + ||u_k - \bar{u}||_R^2 + ||x_N - \bar{x}||_S^2$$

$$s.t. \ \dot{x} = Ax + Bu$$

$$x_{min} \le x \le x_{max}$$

$$u_{min} \le u \le u_{max}$$

Linear state space model

■ We will focus on linear-time-invariant (**LTI**) systems

$$x((k+1)T) = Ax(kT) + Bu(kT)$$
$$y(kT) = Cx(kT) + Du(kT)$$

with $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{p \times n}$ and $D \in \mathbb{R}^{p \times m}$.

- We will assume the **state to be known**, then the estimate of the state $\hat{x}(kT|kT)$ will be equal to the actual state.
- We will consider **discrete-time systems with sampling time T** as an actual discrete system or a discretized version
 of a continuous time one

State predictions for linear systems

■ Given the initial state as $\hat{x}(kT|kT)$, the state evolution at successive time steps k + 1, k + 2, ... results

$$\hat{x}((k+1)T|kT) = A\hat{x}(kT|kT) + Bu(kT)
\hat{x}((k+2)T|kT) = A\hat{x}((k+1)|kT) + Bu((k+1)T)
= A^2\hat{x}(kT|kT) + ABu(kT) + Bu((k+1)T)
\hat{x}((k+3)T|kT) = A\hat{x}((k+2)|kT) + Bu((k+2)T)
= A^3\hat{x}(kT|kT) + A^2Bu(kT) + ABu((k+1)T) + Bu((k+2)T)$$

■ For a generic N we have (from induction), that the state evolution results

$$\hat{x}((k+N)T|kT) = A^N \hat{x}(kT|kT) + \sum_{j=1}^N A^{N-j} Bu((k+j-1)T)$$

State prediction: matrix version

■ By omitting the sampling time T, consider the vectors of states and inputs at all times as

$$\hat{\mathcal{X}}(k) = [\hat{x}^{T}(k+1|k) \; \hat{x}^{T}(k+2|k) \dots \; \hat{x}^{T}(k+N|k)]^{T} \in \mathbb{R}^{Nn}$$

$$\mathcal{U}(k) = [u^{T}(k) \; u^{T}(k+1) \dots \; u^{T}(k+N-1)]^{T} \in \mathbb{R}^{Nm}$$

■ Then, we can write all state prediction in a compact matrix version as

$$\begin{bmatrix}
\hat{x}(k+1|k) \\
\hat{x}(k+2|k) \\
\hat{x}(k+3|k)
\end{bmatrix} = \begin{bmatrix}
A \\
A^{2} \\
A^{3} \\
\vdots \\
A^{N}
\end{bmatrix} \hat{x}(k|k) + \begin{bmatrix}
B & 0 & 0 & \dots & 0 \\
AB & B & 0 & \dots & 0 \\
A^{2}B & AB & B & \dots & 0 \\
\vdots & & \ddots & \ddots & \vdots \\
A^{N-1}B & A^{N-2}B & \dots & AB & B
\end{bmatrix} \begin{bmatrix}
u(k) \\
u(k+1) \\
u(k+2) \\
\vdots \\
u(k+N-1)
\end{bmatrix}$$

$$\hat{x}(k) \in \mathbb{R}^{Nn \times 1}$$

$$\mathcal{X}(k) \in \mathbb{R}^{Nn \times 1}$$

$$\mathcal{X}(k) \in \mathbb{R}^{Nn \times 1}$$

$$\mathcal{X}(k) \in \mathbb{R}^{Nn \times 1}$$

$$\hat{\mathcal{X}}(k) = \mathcal{A}\hat{x}(k|k) + \mathcal{B} \cdot \mathcal{U}(k)$$

Output prediction for linear systems

 The output predictions are easily obtained by state predictions as

$$\hat{y}(k+N|k) = CA^{N}\hat{x}(k|k) + \sum_{j=1}^{N} CA^{N-j}Bu(k+j-1)$$

 Even the sequence of output predictions can be written in compact form as

$$\begin{bmatrix}
\hat{y}(k+1|k) \\
\hat{y}(k+2|k) \\
\vdots \\
\hat{y}(k+N|k)
\end{bmatrix} = \begin{bmatrix}
C \\
C \\
\vdots \\
\hat{x}(k+1|k) \\
\hat{x}(k+2|k) \\
\vdots \\
\hat{x}(k+N|k)
\end{bmatrix}$$

$$\frac{\hat{y}(k)}{\hat{y}(k)} = C\hat{\mathcal{X}} = C\mathcal{A} \cdot \hat{x}(k|k) + C\mathcal{B} \cdot \mathcal{U}k$$

MPC for linear systems: QP formulation

- The considered framework is:
 - Linear system $\begin{cases} x(k+1) = Ax(k) + Bu(k) \\ y(k) = Cx(k) \end{cases}$
 - Quadratic cost function

$$\sum_{i=0}^{N-1} \left(\hat{x}^{T} (k+i|k) Q \hat{x} (k+i|k) + u^{T} (k+i) R u(k+i) \right) + \hat{x} (k+N|k)^{T} S \hat{x} (k+N|k)$$

A set of linear contraints on input and state, written in matrix form, as

$$F_{k+i}u(k+i) \le f_{k+i}$$
 $i = 0, ... N-1$
 $G_{k+i}\hat{x}(k+i|k) \le g_{k+i}$ $i = 0, ... N$

Cost function compact form

Defining the weight matrices as

$$Q = \begin{bmatrix} Q & & & & 0 \\ & Q & & & \\ & & \ddots & & \\ & & & Q & 0 \\ 0 & & & 0 & S \end{bmatrix} \qquad \mathcal{R} = \begin{bmatrix} R & & & 0 \\ & R & & \\ & & \ddots & & \\ 0 & & & R \end{bmatrix}$$

and using the condensed version of state and input sequences, it is possible to re-write the cost function

$$J = \sum_{i=0}^{N-1} \left(\hat{x}^{T} (k+i|k) Q \hat{x} (k+i|k) + u^{T} (k+i) R u(k+i) \right) + \hat{x} (k+N|k)^{T} S \hat{x} (k+N|k)$$



$$J = \hat{\mathcal{X}}^{T}(k)\mathcal{Q}\hat{\mathcal{X}}(k) + \mathcal{U}^{T}(k)\mathcal{R}\mathcal{U}(k)$$

Cost function condensing: dependence on input only

■ It is possible to further simplify the problem

$$J = \hat{\mathcal{X}}^{T}(k)Q\hat{\mathcal{X}}(k) + \mathcal{U}^{T}(k)\mathcal{R}\mathcal{U}(k) \longleftrightarrow \mathcal{X}(k) = \mathcal{A}\hat{x}(k|k) + \mathcal{B}\mathcal{U}(k)$$

$$= (\mathcal{A}\hat{x}(k|k) + \mathcal{B}\mathcal{U}(k))^{T}Q(\mathcal{A}\hat{x}(k|k) + \mathcal{B}\mathcal{U}(k)) + \mathcal{U}^{T}(k)\mathcal{R}\mathcal{U}(k)$$

$$= \hat{x}(k|k)^{T}\mathcal{A}^{T}Q\mathcal{A}\hat{x}(k|k) + (k)^{T}\mathcal{B}^{T}Q\mathcal{A}\hat{x}(k|k) + (k)^{T}\mathcal{B}^{T}Q\mathcal{A}\hat{x}(k|k) + (k)^{T}\mathcal{B}^{T}Q\mathcal{B}\mathcal{U}(k) + \mathcal{U}^{T}(k)\mathcal{R}\mathcal{U}(k)$$

- Since we cannot modify the initial state, $\hat{x}(k|k)^T \mathcal{A}^T \mathcal{Q} \mathcal{A} \hat{x}(k|k)$ can be discarded from the optimization problem.
- From basic matrix properties, the index can be written in the QP-form as

$$J := 2\underbrace{\hat{x}(k|k)^T \mathcal{A}^T \mathcal{Q} \mathcal{B}}_{\text{vector}} \mathcal{U}(k) + \mathcal{U}(k)^T \underbrace{\left(\mathcal{B}^T \mathcal{Q} \mathcal{B} + \mathcal{R}\right)}_{\text{positive definite matrix}} \mathcal{U}(k)$$

Constraints condensing: dependence on input only

■ The constraints can be written in compact form as

$$\begin{bmatrix}
F_{k} & 0 & & \\
0 & F_{k+1} & & \\
& & \ddots & \\
& & & F_{k+N-1}
\end{bmatrix} \mathcal{U}(k) - \begin{bmatrix}
f_{k} \\
f_{k+1} \\
\vdots \\
f_{k}
\end{bmatrix} < 0$$

$$\begin{bmatrix}
G_{k+1} & 0 & & \\
0 & G_{k+2} & & \\
& & \ddots & \\
G_{k+N}
\end{bmatrix} \hat{\mathcal{X}}(k) - \begin{bmatrix}
g_{k+1} \\
g_{k+2} \\
\vdots \\
g_{k+N}
\end{bmatrix} < 0$$

$$\mathcal{G}\hat{\mathcal{X}}(k) - g < 0$$

■ By recalling that $\hat{\mathcal{X}}(k) = \mathcal{A}\hat{x}(k|k) + \mathcal{B}\mathcal{U}(k)$, state constraints can be written as a function on input only as

$$\mathcal{GBU}(k) - (g + \mathcal{GA}\hat{x}(k|k)) < 0$$

Basic of optimization: quadratic programming (QP)

■ Consider the following optimization problem

min
$$\frac{1}{2}x^TQx + c^Tx$$

 $x \text{ s.t.}$ $Ax - b \le 0$

with $A \in \mathbb{R}^{m \times n}$, $b \in \mathbb{R}^m$, $c \in \mathbb{R}^n$ and $Q^T = Q \succ 0 \in \mathbb{R}^{n \times n}$.

- Why is QP problem interesting?
 - > Well-posed optimization problem: **convex problem**, convergence guaranteed
 - > Efficient algorithms are known
 - > General formulation for **optimization on linear system** (shown in next slides)

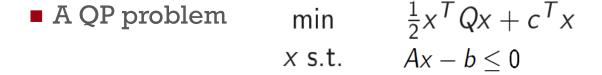
MPC problem as QP optimization



$$\begin{aligned} & \min & & \mathcal{U}(k)^T \Big(\mathcal{B}^T \mathcal{Q} \mathcal{B} + \mathcal{R} \Big) \mathcal{U}(k) + 2 \hat{x} (k|k)^T \mathcal{A}^T \mathcal{Q} \mathcal{B} \mathcal{U}(k) \\ & \mathcal{U}(k) \text{ s.t.} \\ & \left[\begin{array}{c} \mathcal{F} \\ \mathcal{G} \mathcal{B} \end{array} \right] \mathcal{U}(k) - \left[\begin{array}{c} f \\ g - \mathcal{G} \mathcal{A} \hat{x} (k|k) \end{array} \right] < 0 \end{aligned}$$

- \square Optimization problem in $\mathcal{U}(k)$ only
- □ Constraints both consider input and state cases (state constraints need to be feasible)
- ☐ If only input constraints are present, a solution always exists

Solving the QP problem



has no closed form solution

- Solution obtained via iterative methods (active set, interior point)
- Trivial case: if no constraint is present

$$\mathcal{U}^{\mathsf{opt}}(k) = -\underbrace{\left(\mathcal{B}^{\mathsf{T}}\mathcal{Q}\mathcal{B} + \mathcal{R}\right)^{-1}\mathcal{B}^{\mathsf{T}}\mathcal{Q}\mathcal{A}}_{\mathcal{K}}\hat{x}(k|k)$$

Same solution obtained with LQR! (e.g. segway)

MATLAB Pseudocode for Linear MPC

Matlab can solve a QP problem with the command

$$x = quadprog(Q,c,A,b)$$

min $\frac{1}{2}x^TQx + c^Tx$ x s.t. $Ax - b \le 0$

- Pseudocode: at each time step
 - 1. Obtain the state (measured or estimated): $\hat{x}(k|k)$
 - 2. Build matrices A_C , B_C , M_C , Q, R, F, f, G and g

3. Set
$$Q \leftarrow \mathcal{B}_{C}^{T} \mathcal{Q} \mathcal{B}_{C} + \mathcal{R}$$

$$c \leftarrow \left(\left(\mathcal{A}_{C} \hat{x}(k|k) + \mathcal{M}_{C} \mathcal{D}(k) - \mathcal{Y}_{0}(k) \right)^{T} \mathcal{Q} \mathcal{B}_{C} - \mathcal{U}_{0}^{T} \mathcal{R} \right)^{T}$$

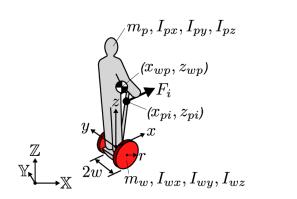
$$A \leftarrow \begin{bmatrix} \mathcal{F} \\ \mathcal{G} \mathcal{B} \end{bmatrix}$$

$$f \leftarrow \begin{bmatrix} f \\ g - \mathcal{G} \mathcal{A} \hat{x}(k|k) \end{bmatrix}$$

- 4. Solve x = quadprog(Q,c,A,b)
- 5. Apply the first control input to the system

+
Linear MPC application:
inverted pendulum

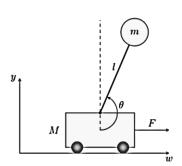
Why inverted pendulum?





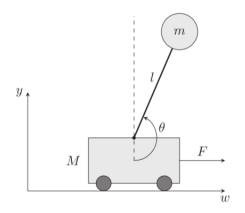








Inverted pendulum: model



$$\ddot{w}_0 = \frac{ml\sin(\theta)\dot{\theta}^2 + mg\cos(\theta)\sin(\theta) + u}{M + m - m(\cos(\theta))^2},$$

$$\ddot{\theta} = -\frac{ml\cos(\theta)\sin(\theta)\dot{\theta}^2 + u\cos(\theta) + (M + m)g\sin(\theta)}{l(M + m - m(\cos(\theta))^2)}$$

■ The equations have to be linearized around π , leading to

$$\begin{bmatrix} \dot{w}_0 \\ \ddot{w}_0 \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & \frac{mg}{M} & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & \frac{(m+M)g}{Ml} & 0 \end{bmatrix} \begin{bmatrix} w_0 \\ \dot{w}_0 \\ \dot{\theta} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{M} \\ 0 \\ \frac{1}{Ml} \end{bmatrix} u$$

Inverted pendulum: Operative Example



$$\min_{u,x} \sum_{i=1}^{N} (\hat{x}(i+1) - x_r(i+1))^T Q(\hat{x}(i+1) - x_r(i+1)) + u(i)^T R u(i)
s.t. x(0) = \hat{x}
\hat{x}(k+1) = F(\hat{x}(k), u(k))
u_{lb} < u < u_{ub}
x_{lb} < \hat{x} < x_{ub}$$

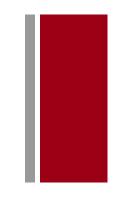
- Model is discretized with ZOH with sampling time T=0.1s
- Control task: position tracking of the cart. Control depends on:
 - 1. Tuning of weight matrices
 - 2. Constraints on input and state
 - 3. Horizon length
 - 4. Discretization time and control frequency

Inverted pendulum: MPC tuning

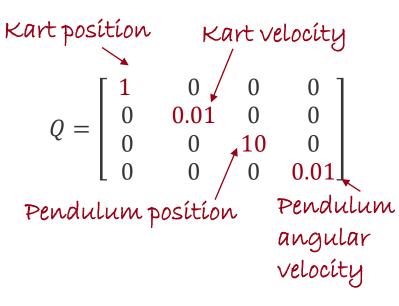
- How to tune the cost function
 - Most common choice: diagonal matrices

- Better to set R > 0 for several reasons
 - \blacksquare R = 0 would allow an infinite amount of force (Sampling time?)
 - Numerical problems
 - Typical choice $R \ll 1$, R = 0.001

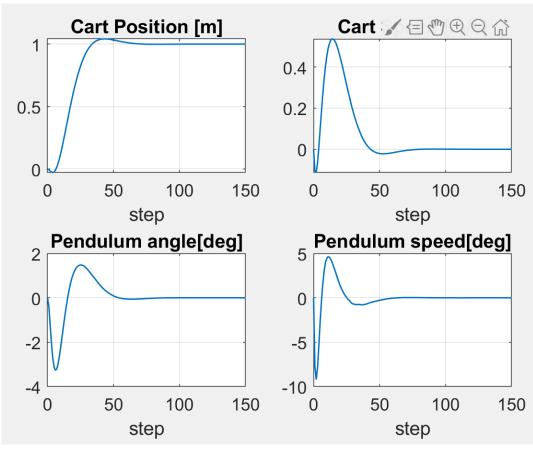
Inverted pendulum: MPC tuning



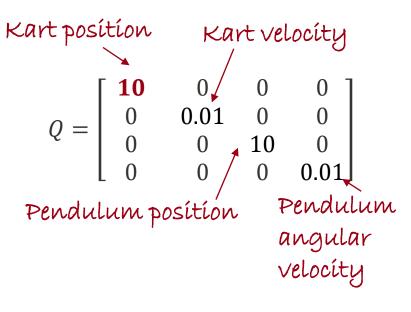
■ First attempt



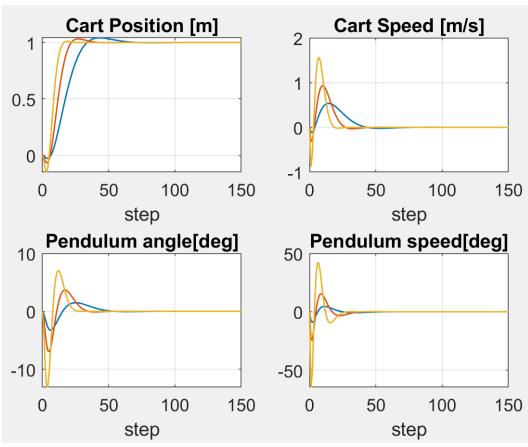
$$R = 0.01$$
$$N = 50$$



Inverted pendulum: MPC tuning



$$Q = \begin{bmatrix} \mathbf{100} & 0 & 0 & 0 \\ 0 & 0.01 & 0 & 0 \\ 0 & 0 & 10 & 0 \\ 0 & 0 & 0 & 0.01 \end{bmatrix}$$



$$R = 0.01$$

$$N = 50$$

Inverted pendulum: input and state constraint

Recalling the MPC problem:

$$\min_{u,x} \sum_{i=1}^{N} (\hat{x}(i+1) - x_r(i+1))^T Q(\hat{x}(i+1) - x_r(i+1)) + u(i)^T R u(i)$$

$$s. t. x(0) = \hat{x}$$

$$\hat{x}(k+1) = F(\hat{x}(k), u(k))$$

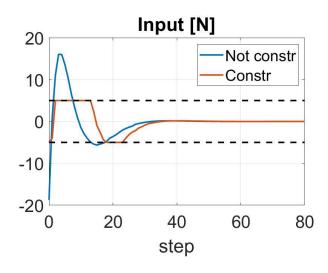
$$u_{lb} < u < u_{ub}$$

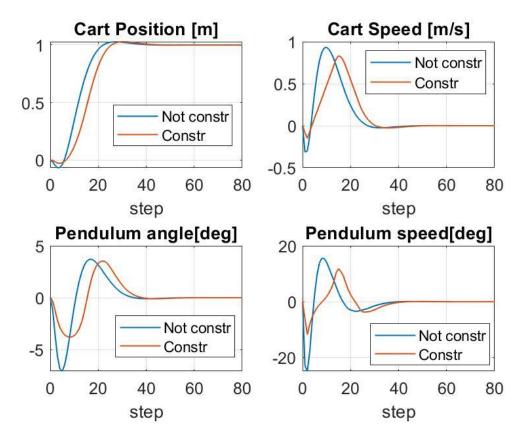
$$x_{lb} < \hat{x} < x_{ub}$$

- Consider the following constraints on angle and input:
 - -5 < u < +5 limitation on input (e.g. saturation)
 - -5 < u < +5, $-1 < \widehat{\theta} < 1$: strong limitation on tilt angle

Inverted pendulum: input constraint

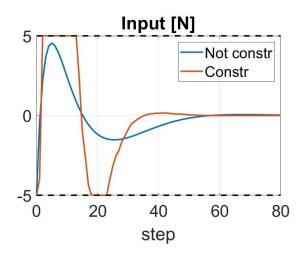
- The framework is the one as before
- We explicitly consider controller saturation

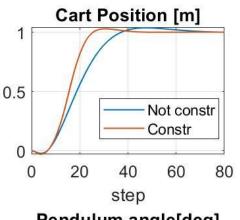


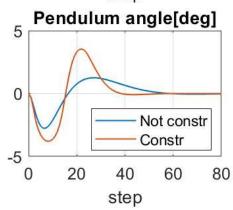


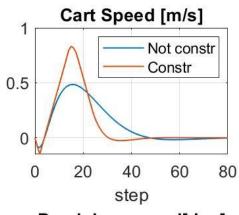
Inverted pendulum: conservative tuning for fulfilling constraints

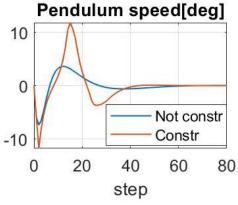
- We want the controller to be limited but without saturation
- Slow response!





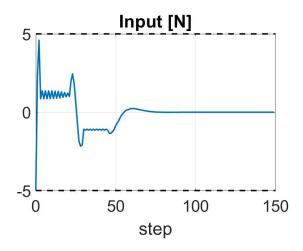


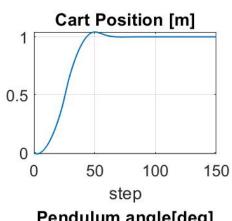


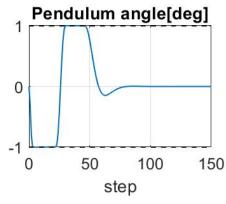


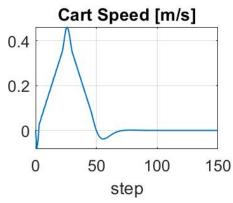
Inverted pendulum: input and state constraint

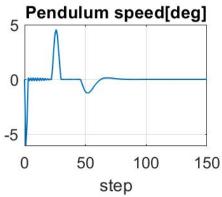
- Constraint on pitch angle $|\theta| < 1^{\circ}$
- System is slower in stabilizing, but constraint is satisfied











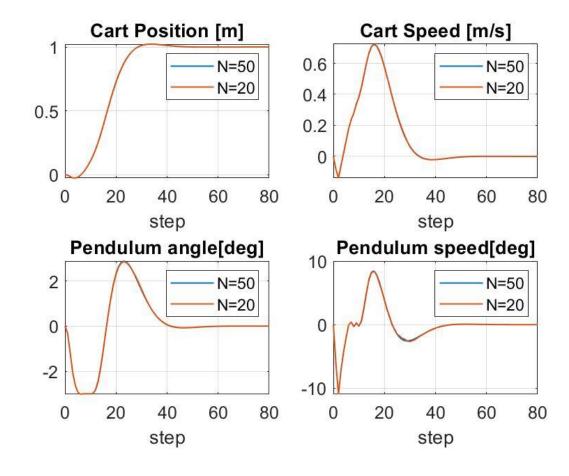
Inverted pendulum: horizon length considerations

- Why do we need a tradeoff on the horizon length?
 - Long N:
 - Good dynamics preview
 - High computational burden
 - Short N
 - Less knowledge about future dynamics
 - Less calculation

■ General rule: horizon length combined with sampling time (N*T) has to cover the main dynamics of the system

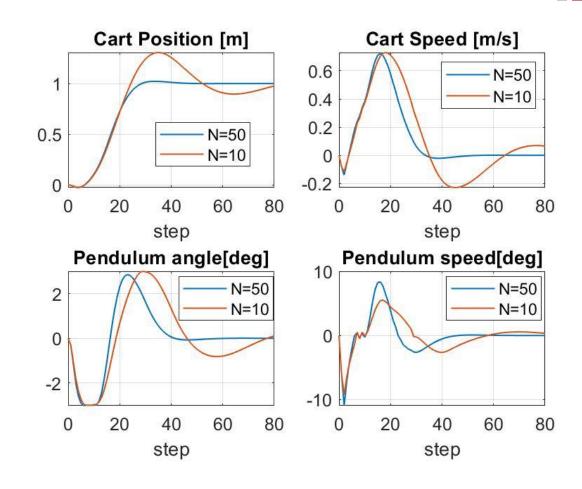
Inverted pendulum: horizon length N=50 vs N=20

- With N=20 the time span is 2s, enough for describe pendulum dynamics
- Moving to N=20 reduces computational burden



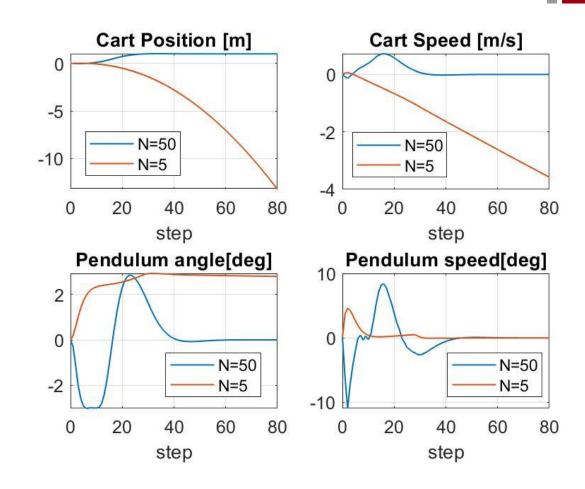
Inverted pendulum: horizon length N=50 vs N=10

- With N=10 the time span is 1s,
- Slower response
- Tends to oscillate more
- Dynamics is not entirely previewed



Inverted pendulum: horizon length N=50 vs N=5

- With N=10 the time span is 0.5s
- Horizon is too short for stabilizing the system
- System diverges!



+ State of the art:
Non-linear MPC, autonomous
virtual driver

State-of-the-art: Non linear MPC

$$\min_{x,u} \sum_{k=0}^{N-1} \|x_k - \bar{x}\|_Q^2 + \|u_k - \bar{u}\|_R^2 + \|x_N - \bar{x}\|_S^2$$

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

$$g_{min} \le g(x, u) \le g_{max}$$

- State-of-the-art framework is **non-linear MPC**
 - > Better characterization of dynamics
 - Combination of nonlinear dynamics and nonlinear constraints achieves better performances
- □ Difficulties?
 - > Solving the (non-linear) optimization problem
 - Using in real-time on fast systems (e.g. vehicles)

+,

Virtual driver: motivations and problem statement

- Virtual prototyping tools are nowadays widely used in automotive industry
 - Reduction of time-to-market
 - Reduction of costs for real prototypes
 - Increase safety
- Reproducing a realistic driver behavior strongly affects reliability of virtual simulation tools
 - Need for a human-like Virtual Driver

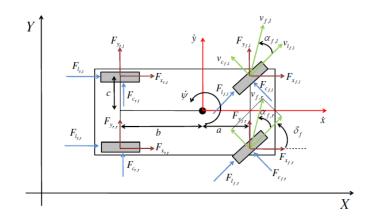




^[1] J. A. Carvalho, Y. Gao, A. Gray, H. E. Tseng, and F. Borrelli, "Predictive control of an autonomous ground vehicle using an iterative linearization approach," in Intelligent Transportation Systems-(ITSC), 2013 16th International IEEE Conference on. IEEE, 2013, pp. 2335–2340 [2] A. Liniger, A. Domahidi, and M. Morari, "Optimization-based autonomous racing of 1:43 scale rc cars," Optimal Control Applications and Methods, vol. 36, pp. 628–647, 09 2015

Car dynamical model: inputs and outputs

- Input vector $u = [\delta_f, \gamma]$
 - δ_f is the steering angle
 - γ is the normalized throttle\braking effort
- Output vector/optimization variables $h = [e_v, e_{\psi} + \beta, \dot{e}_{\psi}, \beta]$
 - \bullet e_n is the velocity error
 - ullet \dot{e}_{ψ} is the heading error velocity
 - \blacksquare β is the sideslip angle



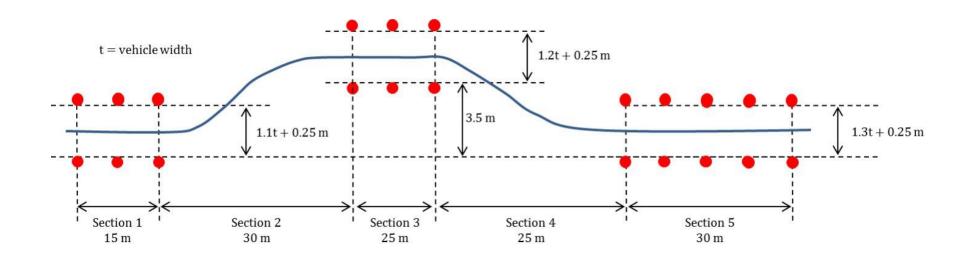
Cost function

$$J = \sum_{k=0}^{N_p} (h)^T Q(h) + \sum_{k=0}^{N_p - 1} u^T R u$$

Test case: Double Lane Change, as the one of the illustrative example



Controller maintains velocity while staying within the cones



Live Animation



MPC setup:

Sampling space

$$T_s = 1m$$

Prediction horizon

$$N = 50m$$

Control frequency

$$F_c = 100 \, Hz$$

Research activity



Research activity

■ **Applicative** projects

- Learning-based NMPC for
 - Racing four-wheel vehicles
 - Autnomous kart
 - Racing motorcycles
- NMPC for
 - Driving Assistance in Human Machine Interaction strategies
 - Hydrofoils electric ships
 - Driving simulators
 - Electric drives
 - Anti-wheelie for Motorcycles
 - Warfarin
 - Photo Bioreactor

■ **Methodological** projects

- Learning-based NMPC using GP regression models
- NMPC computational effort reduction
- NMPC Automatic Tuning based on genetic algorithms
- NMPC robustness

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