Model Predictive Control

6. Stability and Feasibility

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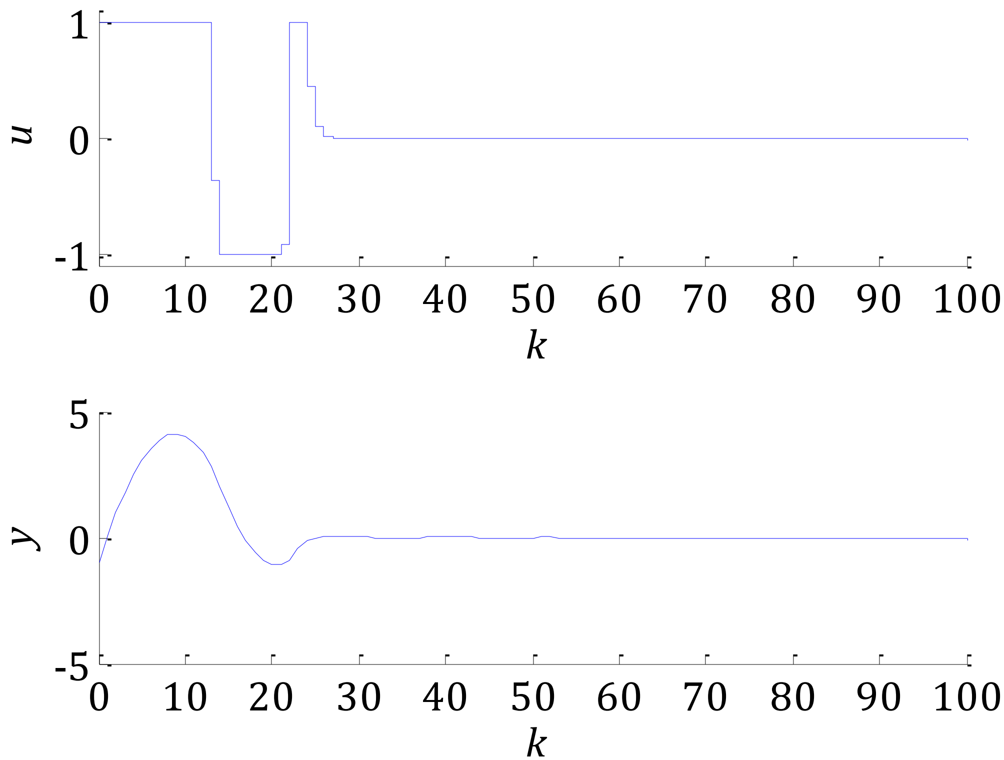
Stability of Model Predictive Control

- **MPC without Constraints**
  - Receding horizon controller is an LTI state feedback controller in the unconstrained case
  - Stability can thus be addressed based on the eigenvalues of the closed-loop system
  - Stability is affected by the parameters N, $\boldsymbol{P}$, $\boldsymbol{Q}$ and $\boldsymbol{R}$ (cf. Illustrative Example on Slide 4-23ff, 4-35)
  - Closed-loop and predicted input and state sequences are identical for $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$ and arbitrary N (cf. dual mode control on Slide 4-34f)
  - Stability is guaranteed for $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$ but no formal proof has been given so far
- **MPC with Constraints**
  - Receding horizon controller is a nonlinear state feedback controller in the constrained case
  - Stability must thus be addressed based on Lyapunov‘s direct method
  - Closed-loop and predicted input and state sequences are not identical for $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$ and arbitrary N
  - Stability is not guaranteed for $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$ but can be guaranteed with an additional terminal constraint

Illustrative Example



Example from Chapter 4

$\boldsymbol{x}(0) = (0.5 \quad -0.5)^T$

$y(k) = (-1 \quad 1)\boldsymbol{x}(k)$

Constraint $-1 \leq u(k) \leq 1$

Prediction horizon $N = 2$

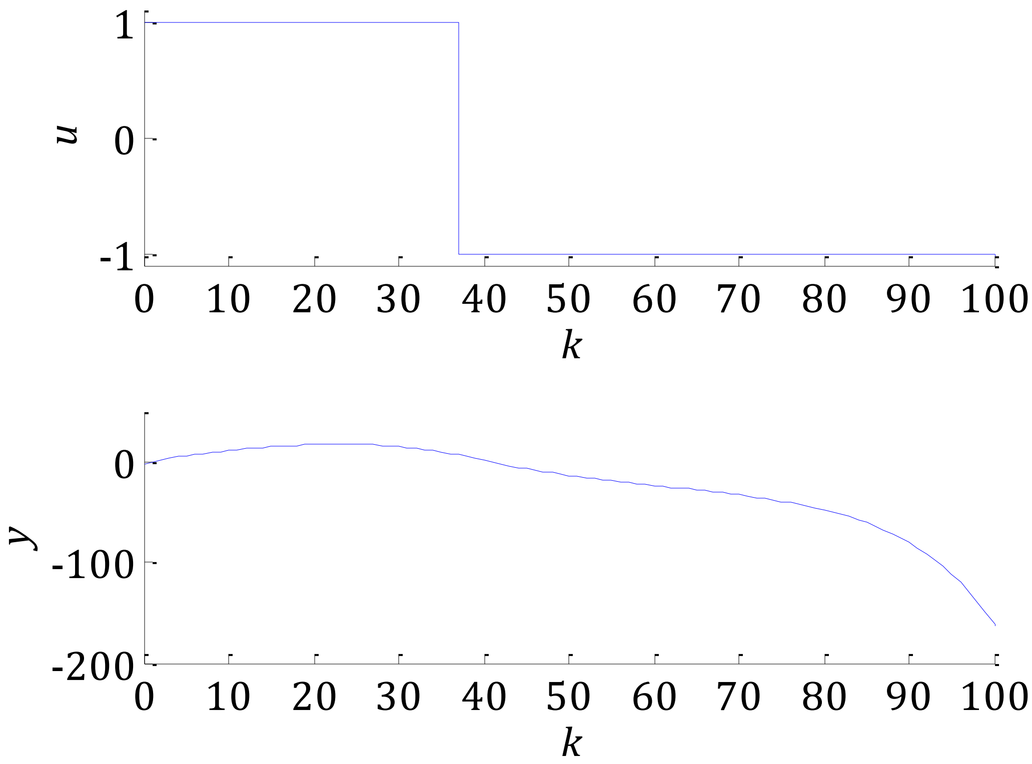
Terminal weight $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$

Input weight $R = 0.01$

Closed-loop system seems stable

Good performance

Illustrative Example



Example from Chapter 4

$\boldsymbol{x}(0) = (0.8 \quad -0.8)^T$

$y(k) = (-1 \quad 1)\boldsymbol{x}(k)$

Constraint $-1 \leq u(k) \leq 1$

Prediction horizon $N = 2$

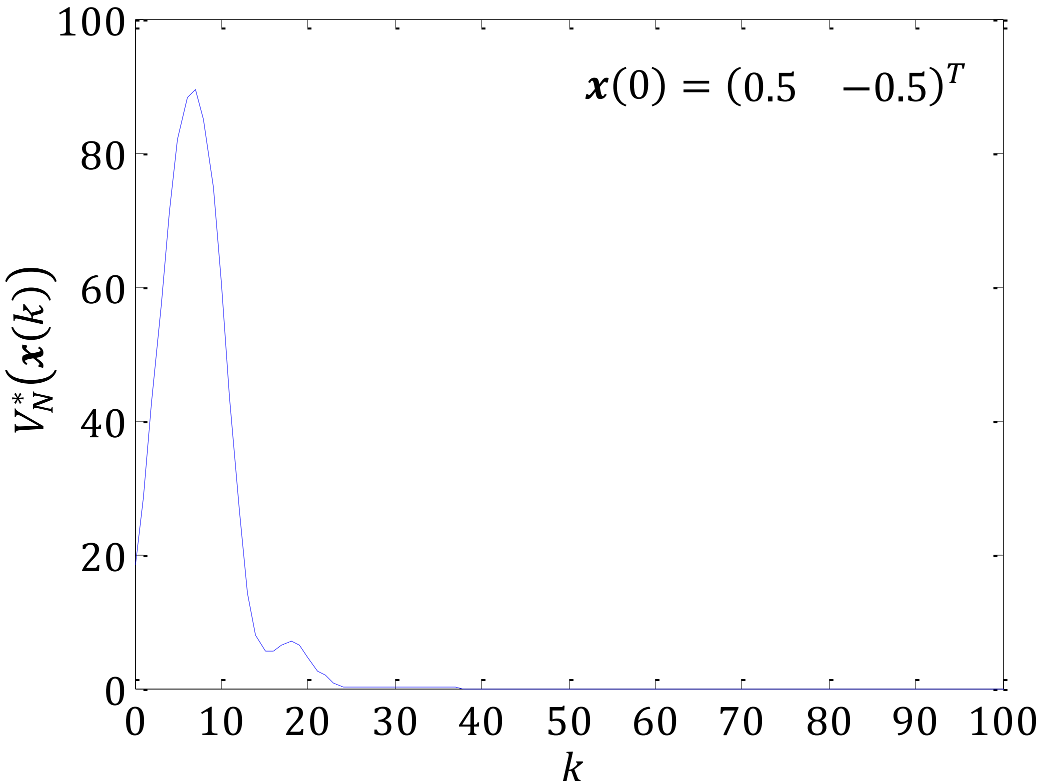
Terminal weight $\boldsymbol{P} = \boldsymbol{P}_{\text{LQR}}$

Input weight $R = 0.01$

Closed-loop system unstable

Problem 5.1 is feasible for all k, i.e. no indication for instability

Illustrative Example



Observation

$V_N^*(\boldsymbol{x}(k))$ initially increases

Implies that energy stored in the system initially increases

Implies that closed-loop and predicted sequences differ

Conjecture

Stability guaranteed if $V_N^*(\boldsymbol{x}(k))$ is strictly decreasing over time k

$V_N^*(\boldsymbol{x}(k))$ is then a Lyapunov fcn.

Stability of MPC without Constraints

Stability Condition

Theorem 6.1 The discrete-time linear time-invariant system (4.1) with $\boldsymbol{x}(k) \in \mathbb{R}^n$ and $\boldsymbol{u}(k) \in \mathbb{R}^m$ under the receding horizon control law $\boldsymbol{u}(k) = \boldsymbol{K}_{\mathrm{RHC}}\boldsymbol{x}(k)$ is globally asymptotically stable if

- $\boldsymbol{Q}$ is positive definite
- $\boldsymbol{P}$ is positive definite and chosen such that terminal cost

$$\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^T \boldsymbol{P}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right) - \boldsymbol{P} \preccurlyeq -\boldsymbol{Q} - \widetilde{\boldsymbol{K}}^T\boldsymbol{R}\widetilde{\boldsymbol{K}} \tag{6.1}$$

where $\widetilde{\boldsymbol{K}}$ is an arbitrary matrix fulfilling $\rho\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right) < 1$.

- **Proof**
  - Let‘s consider the optimal cost function $V_N^*\left(\boldsymbol{x}(k)\right)$ as a Lyapunov function candidate
  - The optimal cost function

$$V_N^*\left(\boldsymbol{x}(k)\right) = \boldsymbol{x}^{*T}(k+N)\boldsymbol{P}\boldsymbol{x}^*(k+N) + \sum_{i=0}^{N-1} \boldsymbol{x}^{*T}(k+i)\boldsymbol{Q}\boldsymbol{x}^*(k+i) + \boldsymbol{u}^{*T}(k+i)\boldsymbol{R}\boldsymbol{u}^*(k+i)$$

is positive definite and radially unbounded since

Stability of MPC without Constraints

Stability Condition

- **Proof**

$$V_N^*(\mathbf{0}) = 0 \text{ since } \boldsymbol{x}(k) = \mathbf{0} \text{ implies } \boldsymbol{x}^*(k+i) = \mathbf{0}\ \forall i \in \{1, \dots, N\}, \boldsymbol{u}^*(k+i) = \mathbf{0}\ \forall i \in \{0, \dots, N-1\}$$

$$V_N^*(\boldsymbol{x}(k)) \geq \boldsymbol{x}^T(k)\boldsymbol{Q}\boldsymbol{x}(k) > 0\ \forall \boldsymbol{x}(k) \in \mathbb{R}^n \backslash \{\mathbf{0}\} \text{ since } \boldsymbol{Q} \succ \mathbf{0}$$

$$V_N^*(\boldsymbol{x}(k)) \to \infty \text{ as } \|\boldsymbol{x}(k)\| \to \infty$$

  – We must still prove that $\Delta V_N^*\big(\boldsymbol{x}(k)\big) = V_N^*\big(\boldsymbol{x}(k+1)\big) - V_N^*\big(\boldsymbol{x}(k)\big)$ is negative definite

  – Consider that at time k we utilize the optimal input sequence

$$\boldsymbol{U}^*(k) = \begin{pmatrix}\boldsymbol{u}^{*^T}(k) & \boldsymbol{u}^{*^T}(k+1) & \boldsymbol{u}^{*^T}(k+2) & \cdots & \boldsymbol{u}^{*^T}(k+N-2) & \boldsymbol{u}^{*^T}(k+N-1)\end{pmatrix}^T$$

  – Consider further that at time $k+1$ we utilize a "shifted" suboptimal input sequence

$$\boldsymbol{U}^*(k) = \begin{pmatrix}\underbrace{\boldsymbol{u}^{*^T}(k)}_{\text{implemented}} & \underbrace{\boldsymbol{u}^{*^T}(k+1)} & \underbrace{\boldsymbol{u}^{*^T}(k+2)} & \cdots & \underbrace{\boldsymbol{u}^{*^T}(k+N-2)} & \underbrace{\boldsymbol{u}^{*^T}(k+N-1)}\end{pmatrix}^T$$

$$\widetilde{\boldsymbol{U}}(k+1) = \begin{pmatrix}\boldsymbol{u}^{*^T}(k+1) & \boldsymbol{u}^{*^T}(k+2) & \cdots & \boldsymbol{u}^{*^T}(k+N-2) & \boldsymbol{u}^{*^T}(k+N-1) & \underbrace{\big(\widetilde{\boldsymbol{K}}\boldsymbol{x}^*(k+N)\big)^T}_{\text{new "tail"}}\end{pmatrix}^T$$

Stability Condition

- **Proof**
  - Note that the new tail results from the suboptimal state feedback controller $\boldsymbol{u}(k+N)=\widetilde{\boldsymbol{K}}\boldsymbol{x}^*(k+N)$
  - The suboptimal cost for the suboptimal input sequence $\widetilde{\boldsymbol{U}}(k+1)$ is given by

$$V_N\left(\boldsymbol{x}(k+1),\widetilde{\boldsymbol{U}}(k+1)\right)=$$

$+V_N^*\left(\boldsymbol{x}(k),\boldsymbol{U}^*(k)\right)$	old optimal cost	
$-\boldsymbol{x}^{*T}(k)\boldsymbol{Q}\boldsymbol{x}^*(k)-\boldsymbol{u}^{*T}(k)\boldsymbol{R}\boldsymbol{u}^*(k)$	old first stage cost	(6.2)
$-\boldsymbol{x}^{*T}(k+N)\boldsymbol{P}\boldsymbol{x}^*(k+N)$	old terminal cost	(6.3)
$+\boldsymbol{x}^{*T}(k+N)\left(\boldsymbol{Q}+\widetilde{\boldsymbol{K}}^T\boldsymbol{R}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N)$	new Nth stage cost	(6.4)
$+\boldsymbol{x}^T(k+N+1)\boldsymbol{P}\boldsymbol{x}(k+N+1)$	new terminal cost	(6.5)

  - Note that the optimal cost and the suboptimal cost at time $k+1$ are related by

$$V_N^*(\boldsymbol{x}(k+1),\boldsymbol{U}^*(k+1))\leq V_N\left(\boldsymbol{x}(k+1),\widetilde{\boldsymbol{U}}(k+1)\right)$$

Stability Condition

- **Proof**
  - Thus it is sufficient to prove that $V_N(\boldsymbol{x}(k+1), \widetilde{\boldsymbol{U}}(k+1)) - V_N^*(\boldsymbol{x}(k), \boldsymbol{U}^*(k))$ is negative definite
  - To this end the terms (6.2) to (6.5) must be investigated
  - The term (6.2) is negative definite
  - Thus it is sufficient to prove that the sum of the terms (6.3), (6.4), (6.5) is negative semidefinite, i.e.

$$-\boldsymbol{x}^{*T}(k+N)\boldsymbol{P}\boldsymbol{x}^*(k+N) + \boldsymbol{x}^{*T}(k+N)\left(\boldsymbol{Q} + \widetilde{\boldsymbol{K}}^T\boldsymbol{R}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N) + \boldsymbol{x}^T(k+N+1)\boldsymbol{P}\boldsymbol{x}(k+N+1) \leq 0 \ \forall \boldsymbol{x}(k+N)$$

  - Using that $\boldsymbol{x}(k+\mathrm{N}+1) = \left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N)$ leads to

$$\boldsymbol{x}^{*T}(k+N)\left(\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^T\boldsymbol{P}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right) - \boldsymbol{P}\right)\boldsymbol{x}^*(k+N) \leq \boldsymbol{x}^{*T}(k+N)\left(-\boldsymbol{Q} - \widetilde{\boldsymbol{K}}^T\boldsymbol{R}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N) \ \forall \boldsymbol{x}(k+N)$$

  - This inequality is fulfilled if (6.1) is fulfilled
  - This completes the proof

Stability of MPC without Constraints

Stability Condition

- **Interpretation**
  - The suboptimal state feedback controller $\boldsymbol{u}(k+N) = \widetilde{\boldsymbol{K}}\boldsymbol{x}^*(k+N)$ evidently corresponds to the stabilizing control law utilized in mode 2 in dual mode control (cf. Slide 4-30)
  - The terminal weighting matrix $\boldsymbol{P}$ fulfilling (6.1) is used when solving Problem 4.1
  - The suboptimal feedback matrix $\widetilde{\boldsymbol{K}}$ is only introduced for the proof and not used anymore

- **Remarks**
  - For an arbitrary $\widetilde{\boldsymbol{K}}$ fulfilling $\rho\big(\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}}\big) < 1$ we can choose $\boldsymbol{P}$ as the solution $\widetilde{\boldsymbol{P}}$ of the DLE (4.8)
  - For $\widetilde{\boldsymbol{K}} = \boldsymbol{K}_{\mathrm{LQR}}$ we can choose $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$
  - For a globally asymptotically stable discrete-time linear time-invariant system (4.1) we have $\rho(\boldsymbol{A}) < 1$ and can thus choose $\widetilde{\boldsymbol{K}} = \boldsymbol{0}$ and $\boldsymbol{P}$ as the solution $\widetilde{\boldsymbol{P}}$ of the DLE (4.8)
  - $\boldsymbol{Q}$ positive definite can be replaced by $\big(\boldsymbol{Q}^{1/2}, \boldsymbol{A}\big)$ observable in Theorem 6.1
- **Can we formulate a similar stability condition for model predictive control with constraints?**

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Feasibility Condition

- **Observations**
  - The stability condition in Theorem 6.1 in principle also applies to MPC with constraints
  - The feasibility must, however, additionally be guaranteed
  - Assume that the optimal input sequence $\boldsymbol{U}^*(k)$ and state sequence $\boldsymbol{X}^*(k)$ at time k are feasible
  - The suboptimal input sequence and state sequence at time $k+1$ then obey

$$\widetilde{\boldsymbol{U}}(k+1) = \begin{pmatrix} \boldsymbol{u}^{*T}(k+1) & \boldsymbol{u}^{*T}(k+2) & \cdots & \boldsymbol{u}^{*T}(k+N-1) & \left(\widetilde{\boldsymbol{K}}\boldsymbol{x}^*(k+N)\right)^T \end{pmatrix}^T$$

$$\widetilde{\boldsymbol{X}}(k+1) = \Big(\underbrace{\boldsymbol{x}^{*T}(k+2) \quad \boldsymbol{x}^{*T}(k+3) \quad \cdots \quad \boldsymbol{x}^{*T}(k+N)}_{\text{feasible (by assumption)}} \quad \underbrace{\left(\left(\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N)\right)^T}_{\text{possibly infeasible}}\Big)^T$$

  - Impose terminal constraint $\boldsymbol{x}^*(k+N) \in \mathbb{X}_N$ to guarantee feasibility
  - Note that the terminal constraint is related to mode 2 in dual mode control
  - How must we choose the terminal constraint set $\mathbb{X}_N$ to guarantee feasibility?

Stability of MPC with Constraints

Feasibility Condition

- **Assumption**
  - The constraints are time-invariant, i.e. $\mathbb{X}(k+i)=\mathbb{X},\ \mathbb{U}(k+i)=\mathbb{U}\ \ \forall i \in \{0,\dots,N-1\}\ \forall k \in \mathbb{N}_0$
  - E.g. for standard form $\boldsymbol{M}(k+i)=\boldsymbol{M},\ \boldsymbol{E}(k+i)=\boldsymbol{E},\ \boldsymbol{b}(k+i)=\boldsymbol{b}\ \ \forall i \in \{0,\dots,N-1\}\ \forall k \in \mathbb{N}_0$

Definition 6.1 A set $\mathbb{S} \subseteq \mathbb{R}^n$ is an invariant set for the discrete-time nonlinear time-invariant system

$$\boldsymbol{x}(k+1)=\boldsymbol{f}\big(\boldsymbol{x}(k)\big) \tag{6.6}$$

if

$$\boldsymbol{x}(0) \in \mathbb{S} \Rightarrow \boldsymbol{f}\big(\boldsymbol{x}(k)\big) \in \mathbb{S}\ \ \forall k \in \mathbb{N}_0.$$

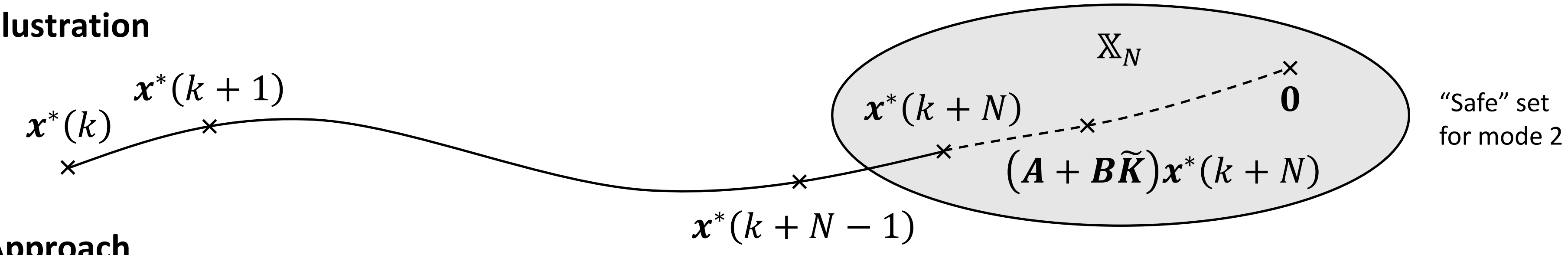
Definition 6.2 A set $\mathbb{S} \subseteq \mathbb{R}^n$ is an admissible set for the discrete-time nonlinear time-invariant system (6.6) under the state feedback control law $\boldsymbol{u}(k)=\boldsymbol{f}_{\mathrm{C}}\big(\boldsymbol{x}(k)\big)$, the state constraint $\mathbb{X}$ and the input constraint $\mathbb{U}$ if

$$\boldsymbol{x}(k) \in \mathbb{S} \Rightarrow \Big(\boldsymbol{x}(k), \boldsymbol{f}_{\mathrm{C}}\big(\boldsymbol{x}(k)\big)\Big) \in \mathbb{X} \times \mathbb{U}$$

Stability of MPC with Constraints

Feasibility Condition

- **Illustration**



- **Approach**
  - The terminal constraint set $\mathbb{X}_N$ must be constructed such that

    $\boldsymbol{x}^*(k+N) \in \mathbb{X}_N \Rightarrow \left(\boldsymbol{x}^*(k+N), \widetilde{\boldsymbol{K}}\boldsymbol{x}^*(k+N)\right) \in \mathbb{X} \times \mathbb{U}$ admissible set

    $\boldsymbol{x}^*(k+N) \in \mathbb{X}_N \Rightarrow (\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}})\boldsymbol{x}^*(k+N) \in \mathbb{X}_N$ invariant set

  - For the standard form the terminal constraint set $\mathbb{X}_N$ is represented by $\boldsymbol{M}_N\boldsymbol{x}(k+N) \leq \boldsymbol{b}_N$ and must thus be constructed such that

    $\boldsymbol{M}_N\boldsymbol{x}^*(k+N) \leq \boldsymbol{b}_N \Rightarrow \left(\boldsymbol{M}+\boldsymbol{E}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N) \leq \boldsymbol{b}$ admissible set

    $\boldsymbol{M}_N\boldsymbol{x}^*(k+N) \leq \boldsymbol{b}_N \Rightarrow \boldsymbol{M}_N\left(\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}^*(k+N) \leq \boldsymbol{b}_N$ invariant set

Feasibility Condition

Theorem 6.2 Consider Problem 5.1 used for the receding horizon control law $\boldsymbol{u}^*(k)$ according to (5.2). If the terminal constraint set $\mathbb{X}_N$ is invariant and admissible for the closed-loop system

$$\boldsymbol{x}(k+1) = \big(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\big)\boldsymbol{x}(k)$$

where $\widetilde{\boldsymbol{K}}$ is an arbitrary feedback matrix fulfilling $\rho\big(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\big) < 1$ and Problem 5.1 is feasible for $k = 0$, then Problem 5.1 is feasible for all $k > 0$ if the receding horizon control law $\boldsymbol{u}^*(k)$ is used.

- **Proof**
  - The proof follows immediately from the discussion on the previous slides
- **Remark**
  - The invariant and admissible terminal constraint set $\mathbb{X}_N$ can be constructed with efficient algorithms, see [BBM15, Chapter 11 and Section 13.2.1] for a detailed discussion
  - The invariant and admissible terminal constraint set $\mathbb{X}_N$ can be constructed under MATLAB with the Multi-Parametric Toolbox [KGB+04]

Terminal Constraint Set for Box Constraints

- **Box Constraints**

$$\underline{\boldsymbol{u}} \le \boldsymbol{u}(k+i) \le \overline{\boldsymbol{u}}$$
$$\underline{\boldsymbol{x}} \le \boldsymbol{x}(k+i) \le \overline{\boldsymbol{x}}$$

- **Approach**
  - Recall that the constraints must be fulfilled over the entire prediction horizon for mode 2, i.e.

$$\underline{\boldsymbol{u}} \le \boldsymbol{u}(k+i) \le \overline{\boldsymbol{u}} \quad \forall i \in \{N, N+1, \ldots\}$$
$$\underline{\boldsymbol{x}} \le \boldsymbol{x}(k+i) \le \overline{\boldsymbol{x}} \quad \forall i \in \{N, N+1, \ldots\}$$

  - Using that $\boldsymbol{u}(k+i) = \widetilde{\boldsymbol{K}}\boldsymbol{x}(k+i)$ and $\boldsymbol{x}(k+i) = \left(\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N}\boldsymbol{x}(k+N)$ leads to

$$\underline{\boldsymbol{u}} \le \widetilde{\boldsymbol{K}}\left(\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N}\boldsymbol{x}(k+N) \le \overline{\boldsymbol{u}} \quad \forall i \in \{N, N+1, \ldots\} \tag{6.7}$$
$$\underline{\boldsymbol{x}} \le \left(\boldsymbol{A}+\boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N}\boldsymbol{x}(k+N) \le \overline{\boldsymbol{x}} \quad \forall i \in \{N, N+1, \ldots\} \tag{6.8}$$

  - We must essentially check (6.7), (6.8) over an infinite horizon which is clearly intractable

Terminal Constraint Set for Box Constraints

- **Approach**
  - We can show that (6.7), (6.8) must only be checked over a constraint checking horizon $N \leq N_{\text{cc}} < \infty$
  - This means that (6.7), (6.8) are ensured for all $i \geq N_{\text{cc}}$
  - The proof relies on $\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N} \to \boldsymbol{0}$ for $i \to \infty$ since $\rho\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right) < 1$
  - The terminal constraint set $\mathbb{X}_N$ can be constructed iteratively, i.e.

$$
\begin{aligned}
\mathbb{X}_N^{(0)} &= \left\{\boldsymbol{x}(k+N) \,|\, \underline{\boldsymbol{u}} \leq \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^0 \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{u}}, \underline{\boldsymbol{x}} \leq \left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^0 \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{x}}\right\} \\
\mathbb{X}_N^{(1)} &= \mathbb{X}_N^{(0)} \cap \left\{\boldsymbol{x}(k+N) \,|\, \underline{\boldsymbol{u}} \leq \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^1 \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{u}}, \underline{\boldsymbol{x}} \leq \left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^1 \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{x}}\right\} \\
&\vdots \\
\mathbb{X}_N^{(N_{\text{cc}})} &= \mathbb{X}_N^{(N_{\text{cc}}-1)} \cap \left\{\boldsymbol{x}(k+N) \,|\, \underline{\boldsymbol{u}} \leq \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{N_{\text{cc}}-N} \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{u}}, \underline{\boldsymbol{x}} \leq \left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{N_{\text{cc}}-N} \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{x}}\right\}
\end{aligned}
$$

The iteration can be stopped if $\mathbb{X}_N^{(N_{\text{cc}})} = \mathbb{X}_N^{(N_{\text{cc}}+1)}$

Terminal Constraint Set for Box Constraints

- **Approach**
  - Problem 5.1 then becomes

$$\min_{\boldsymbol{U}(k)} V_N(\boldsymbol{x}(k), \boldsymbol{U}(k))$$

$$\text{subject to} \begin{cases} \boldsymbol{x}(k+i+1) = \boldsymbol{A}\boldsymbol{x}(k+i) + \boldsymbol{B}\boldsymbol{u}(k+i), & i = 0,1,\dots,N-1 \\ \underline{\boldsymbol{x}} \leq \boldsymbol{x}(k+i) \leq \overline{\boldsymbol{x}}, & i = 1,2,\dots,N \\ \underline{\boldsymbol{u}} \leq \boldsymbol{u}(k+i) \leq \overline{\boldsymbol{u}}, & i = 0,1,\dots,N-1 \\ \underline{\boldsymbol{x}} \leq \left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N} \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{x}}, & i = N, N+1, \dots, N_{\mathrm{cc}} \\ \underline{\boldsymbol{u}} \leq \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N} \boldsymbol{x}(k+N) \leq \overline{\boldsymbol{u}}, & i = N, N+1, \dots, N_{\mathrm{cc}} \end{cases}$$

- **Remarks**
  - Problem 5.1 can still be written as a quadratic program with additional constraints
  - The terminal constraint set depends only on $\boldsymbol{A}, \boldsymbol{B}, \widetilde{\boldsymbol{K}}, \underline{\boldsymbol{x}}, \overline{\boldsymbol{x}}, \underline{\boldsymbol{u}}, \overline{\boldsymbol{u}}$ and N_{cc} but not on $\boldsymbol{P}, \boldsymbol{Q}, \boldsymbol{R}$ and N
  - The constraint checking horizon N_{cc} can be computed by checking $\mathbb{X}_N^{(N_{\mathrm{cc}})} = \mathbb{X}_N^{(N_{\mathrm{cc}}+1)}$ during iteration

Terminal Constraint Set for Box Constraints

- **Algorithm for the Computation of N_{cc} (for $\mathbb{X} = \mathbb{R}^n$ and $m = 1$)**

1. Set $N_{\mathrm{cc}} := 0$
2. Determine

$\boldsymbol{u}(k + N_{\mathrm{cc}} + 1)$

$\boldsymbol{u}(k + i)$

$$\left.\begin{aligned}
u_{\max} &:= \max_{\boldsymbol{x}(k+N)} \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{N_{\mathrm{cc}}+1}\boldsymbol{x}(k+N) \\
&\qquad \text{subject to } \underline{u} \leq \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N}\boldsymbol{x}(k+N) \leq \overline{u}, i = N, N+1, \dots, N_{\mathrm{cc}} \\
u_{\min} &:= \min_{\boldsymbol{x}(k+N)} \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{N_{\mathrm{cc}}+1}\boldsymbol{x}(k+N) \\
&\qquad \text{subject to } \underline{u} \leq \widetilde{\boldsymbol{K}}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^{i-N}\boldsymbol{x}(k+N) \leq \overline{u}, i = N, N+1, \dots, N_{\mathrm{cc}}
\end{aligned}\right\} \text{linear programs}$$

3. If $u_{\max} \leq \overline{u}$ and $u_{\min} \geq \underline{u}$ then

    stop

   else

    set $N_{\mathrm{cc}} := N_{\mathrm{cc}} + 1$ and goto 2.

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Terminal Constraint Set for Box Constraints

- **Illustrative Example**
  - Reconsider the Illustrative Example from Chapter 4 (cf. Slide 4-11) with the input constraint $-1 \leq u(k) \leq 1$, the input weight $R = 1$ and $\widetilde{\boldsymbol{K}} = \boldsymbol{K}_{\text{LQR}}$
  - The terminal constraint set $\mathbb{X}_N$ follows from

$$\mathbb{X}_N^{(0)} = \{\boldsymbol{x}(k+N) | -1 \leq (-1.19 \quad -7.88)\boldsymbol{x}(k+N) \leq 1\}$$ intersection of 2 half-spaces

$$\mathbb{X}_N^{(1)} = \mathbb{X}_N^{(0)} \cap \{\boldsymbol{x}(k+N) | -1 \leq (-0.57 \quad -4.98)\boldsymbol{x}(k+N) \leq 1\}$$ intersection of 4 half-spaces

$$\mathbb{X}_N^{(2)} = \mathbb{X}_N^{(1)} \cap \{\boldsymbol{x}(k+N) | -1 \leq (-0.16 \quad -2.78)\boldsymbol{x}(k+N) \leq 1\}$$ intersection of 6 half-spaces

$$\mathbb{X}_N^{(3)} = \mathbb{X}_N^{(2)} \cap \{\boldsymbol{x}(k+N) | -1 \leq (0.08 \quad -1.24)\boldsymbol{x}(k+N) \leq 1\}$$ intersection of 8 half-spaces

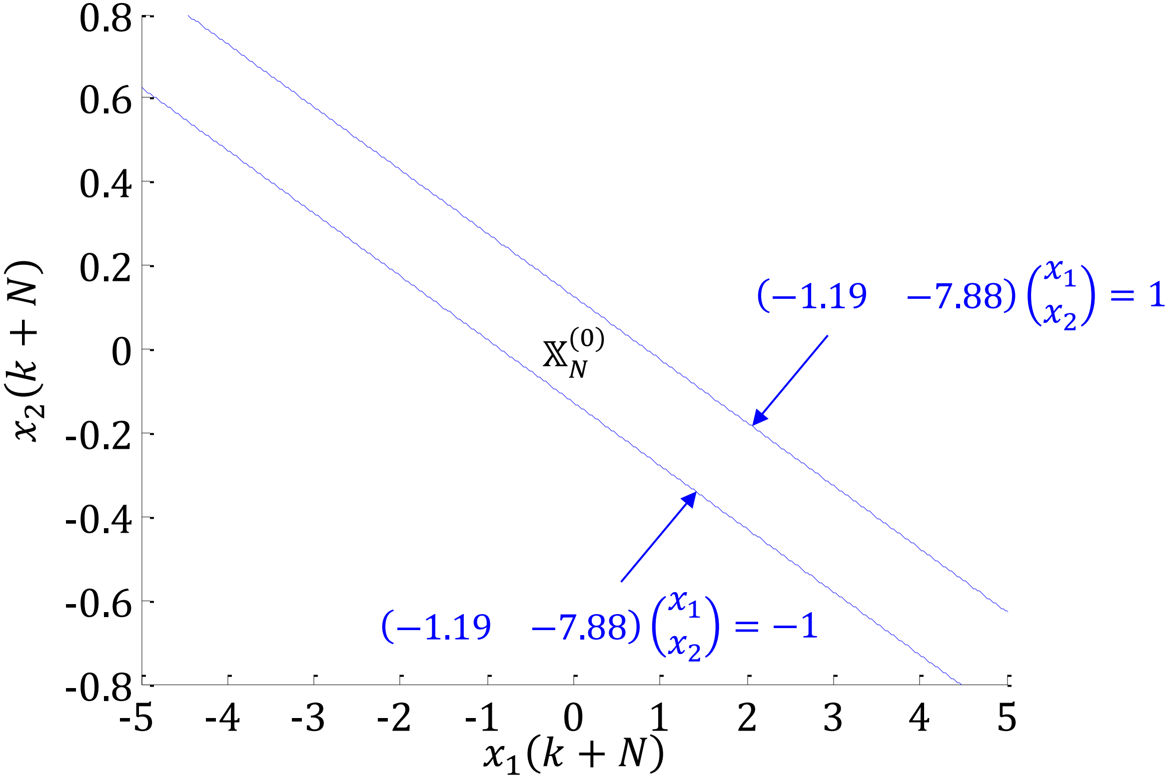
$$\mathbb{X}_N^{(4)} = \mathbb{X}_N^{(3)} \cap \{\boldsymbol{x}(k+N) | -1 \leq (0.21 \quad -0.25)\boldsymbol{x}(k+N) \leq 1\}$$ intersection of 10 half-spaces

  - We can show that $\mathbb{X}_N^{(i)} = \mathbb{X}_N^{(4)}$ for all $i > 4$ and thus $N_{\text{cc}} = 4$

Stability of MPC with Constraints

Terminal Constraint Set for Box Constraints

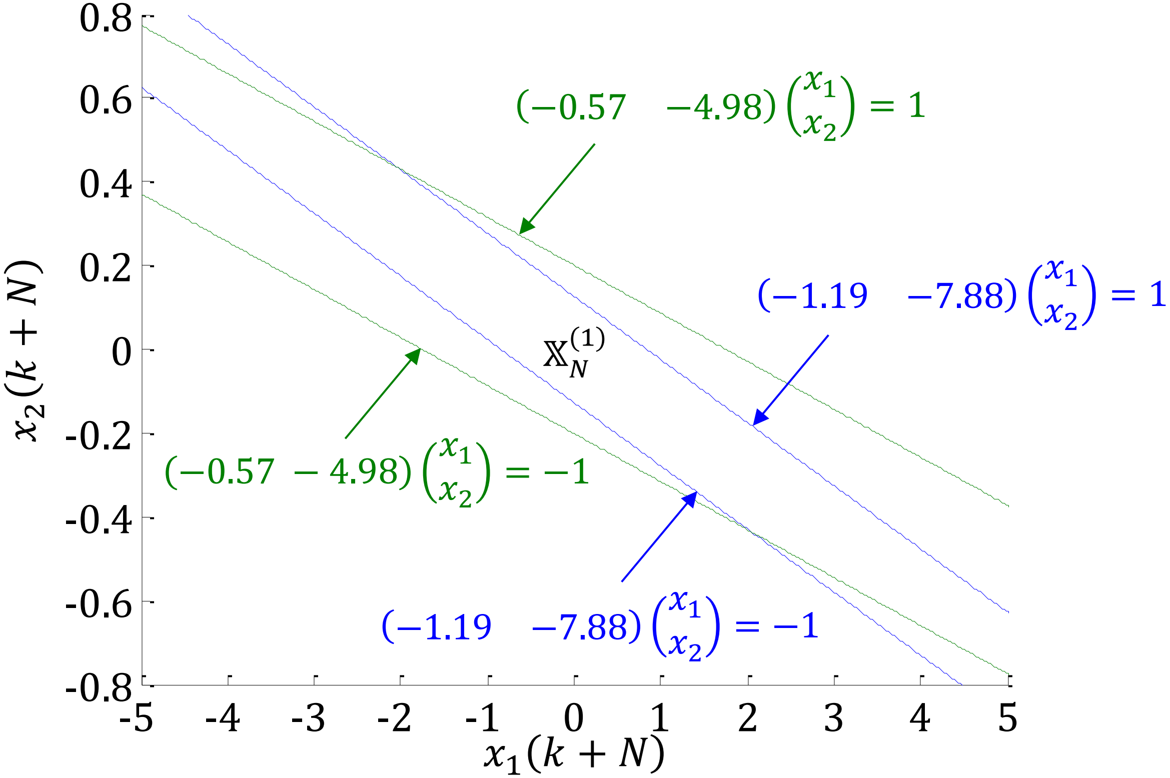
- **Illustrative Example**



Stability of MPC with Constraints

Terminal Constraint Set for Box Constraints

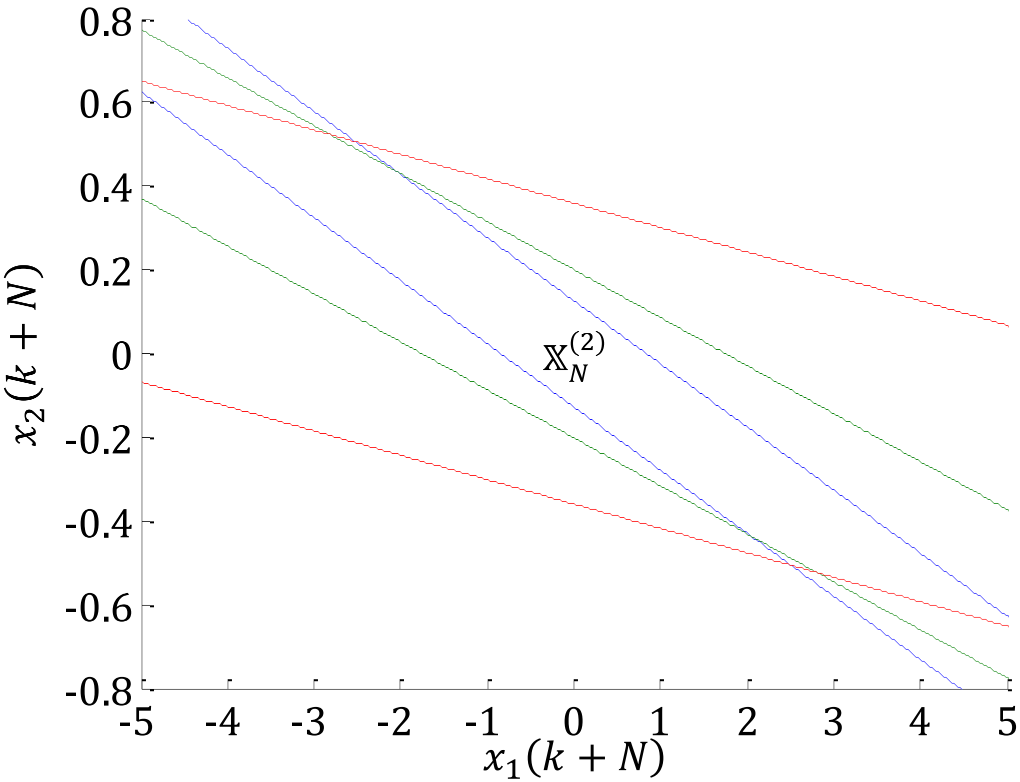
- **Illustrative Example**



Stability of MPC with Constraints

Terminal Constraint Set for Box Constraints

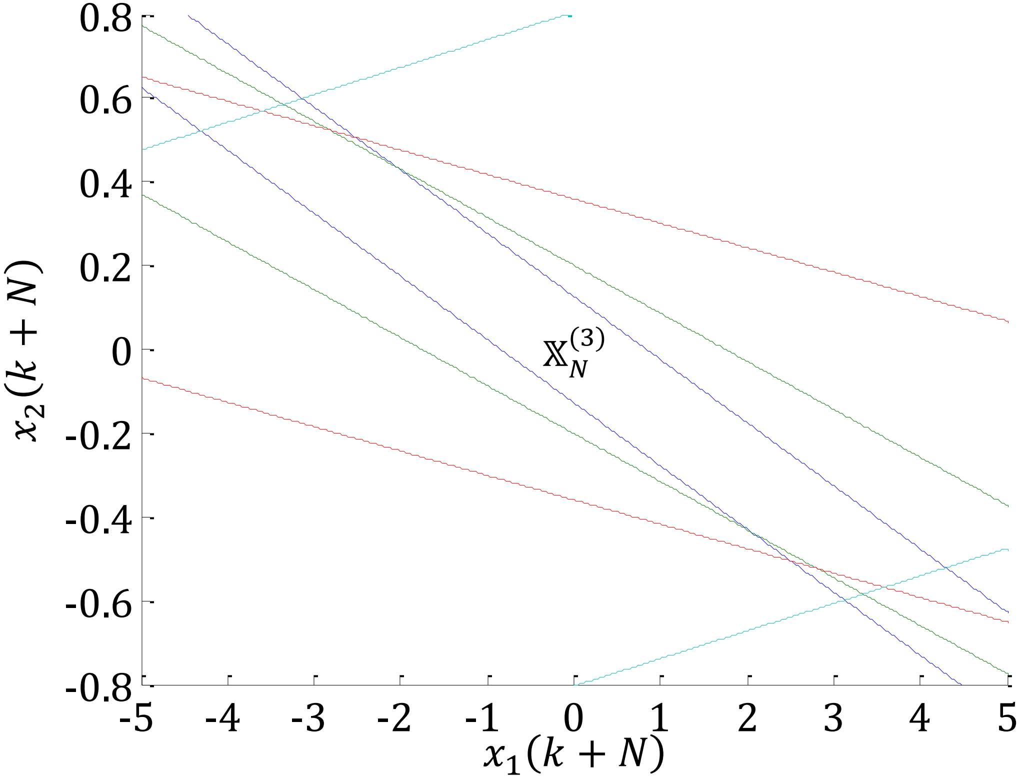
- **Illustrative Example**



Stability of MPC with Constraints

Terminal Constraint Set for Box Constraints

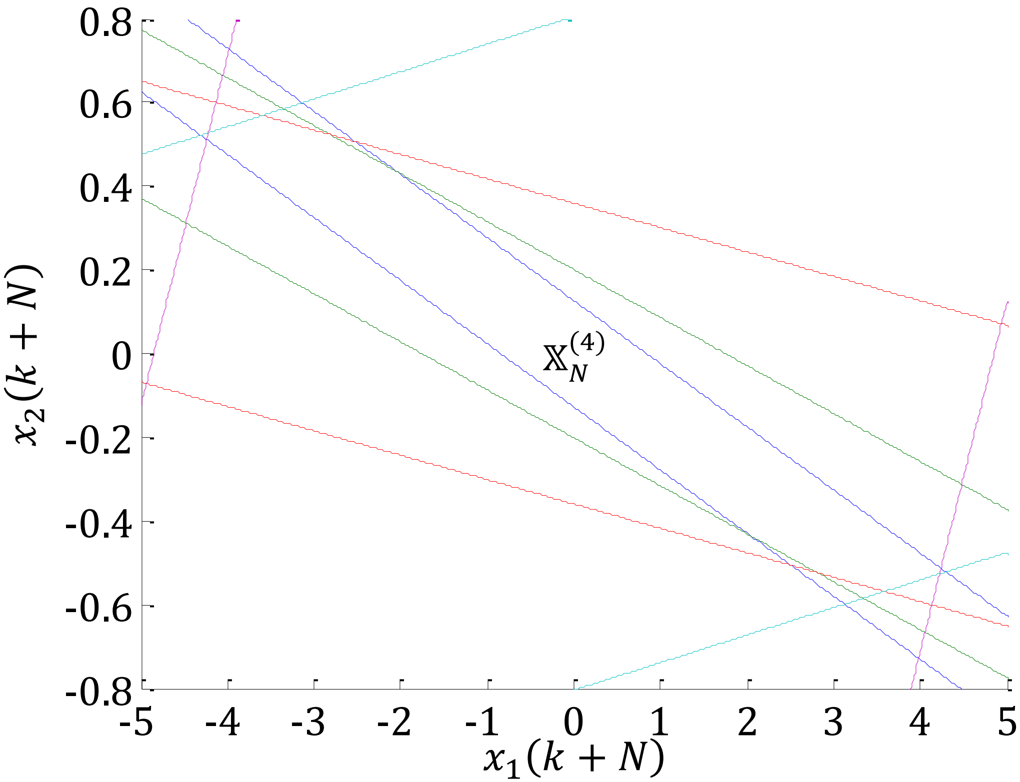
- **Illustrative Example**



Stability of MPC with Constraints

Terminal Constraint Set for Box Constraints

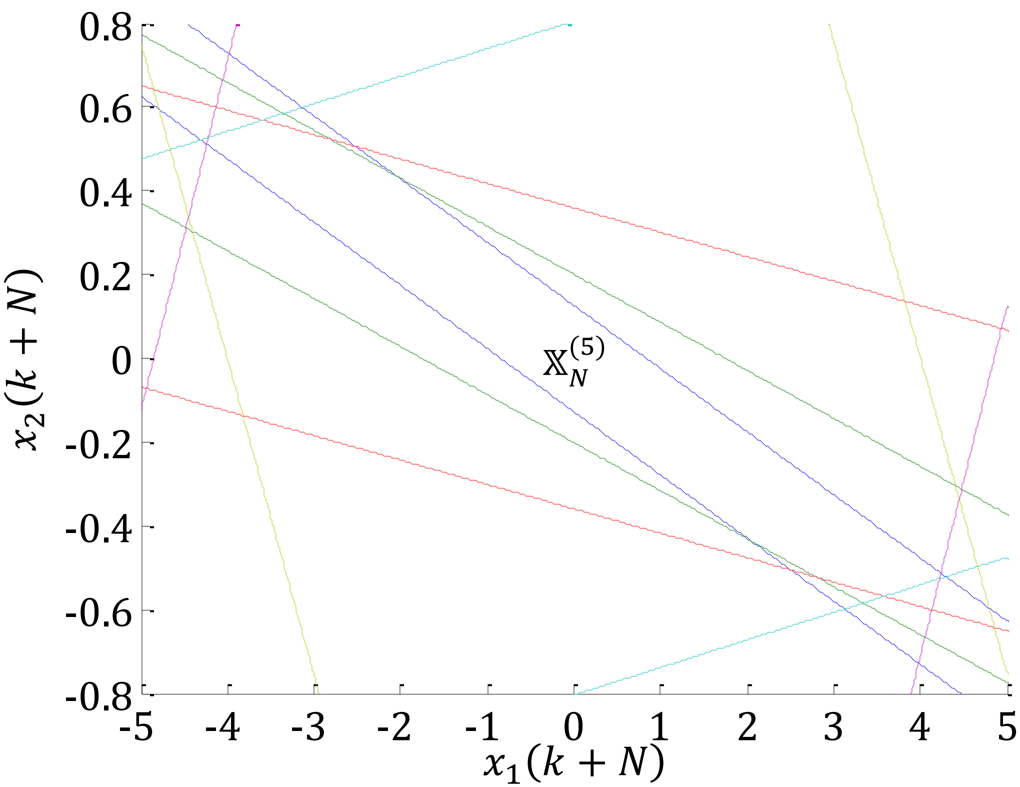
- **Illustrative Example**



Stability of MPC with Constraints

Terminal Constraint Set for Box Constraints

- **Illustrative Example**



Stability of MPC with Constraints

Stability Condition

Theorem 6.3 The discrete-time linear time-invariant system (4.1) with $\boldsymbol{x}(k) \in \mathbb{X}$ and $\boldsymbol{u}(k) \in \mathbb{U}$ under the receding horizon control law $\boldsymbol{u}^*(k)$ according to (5.2) is asymptotically stable if

- $\boldsymbol{Q}$ is positive definite
- $\boldsymbol{P}$ is positive definite and chosen such that — terminal cost

  $$\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)^T \boldsymbol{P}\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right) - \boldsymbol{P} \preccurlyeq -\boldsymbol{Q} - \widetilde{\boldsymbol{K}}^T \boldsymbol{R}\widetilde{\boldsymbol{K}} \qquad (6.1)$$

  where $\widetilde{\boldsymbol{K}}$ is an arbitrary matrix fulfilling $\rho\left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right) < 1$
- $\boldsymbol{x}(k+N) \in \mathbb{X}_N$ — terminal constraint

  where $\mathbb{X}_N$ is invariant and admissible for $\boldsymbol{x}(k+1) = \left(\boldsymbol{A} + \boldsymbol{B}\widetilde{\boldsymbol{K}}\right)\boldsymbol{x}(k)$.

The domain of attraction is $\mathbb{D} = \{\boldsymbol{x}(0) \in \mathbb{X} | \exists \boldsymbol{U}(0): \boldsymbol{x}(i) \in \mathbb{X}, \boldsymbol{u}(i) \in \mathbb{U}\ \forall i \in \{0, \dots, N-1\}, \boldsymbol{x}(N) \in \mathbb{X}_N\}$.

- **Proof**
  - The proof follows immediately from the discussion on the previous slides

Stability of MPC with Constraints

Stability Condition

- **Remark on the Domain of Attraction**
  - The domain of attraction $\mathbb{D}$ increases with the prediction horizon N and terminal constraint set $\mathbb{X}_N$
  - For a given prediction horizon N the domain of attraction $\mathbb{D}$ should ideally be as large as possible
  - This is achieved for the maximal invariant and admissible terminal constraint set $\mathbb{X}_N$
- **Remark on the Selection of the Terminal Constraint**
  - The terminal constraint $\boldsymbol{x}(k+N) = \boldsymbol{0}$ satisfies the conditions in Theorem 6.3 trivially since then the “tail” is always feasible (cf. Slide 6-11)
  - This terminal constraint has been proposed in [KG88] and is commonly considered as the first stability condition presented for MPC with constraints
  - This terminal constraint is unfortunately very restrictive and usually impairs performance
  - This terminal constraint is still useful if the construction of a terminal constraint set is difficult, e.g. for nonlinear systems

Stability Condition

- **Remark on the Need for a Terminal Constraint**
  - The terminal constraint is not needed if $N \geq N_{\text{stab}}$ for a given $\boldsymbol{x}(0)$ since then $\mathbb{X}_N$ is inactive
  - Computing the stabilizing prediction horizon N_{stab} is, however, involved and subject to research
  - Note that the stabilizing prediction horizon N_{stab} depends on the initial state $\boldsymbol{x}(0)$
  - Note furthermore that for $N \geq N_{\text{stab}}$ also the closed-loop cost does not change anymore
- **Remark on the Influence of the Terminal Constraint**
  - The terminal constraint influences the performance
  - We generally have that

    large computation time $\Leftrightarrow$ large N $\Leftrightarrow$ large $\mathbb{X}_N$ $\Leftrightarrow$ good performance

    small computation time $\Leftrightarrow$ small N $\Leftrightarrow$ small $\mathbb{X}_N$ $\Leftrightarrow$ poor performance
  - Constructing the maximal invariant and admissible terminal constraint set is thus crucial
- **More details on stability of MPC can be found in the seminal paper [MRR+00]**

Stability of MPC with Constraints

Stability Condition

- **Illustrative Example**
  - Reconsider the Illustrative Example from Chapter 4 (cf. Slide 4-11) with $\boldsymbol{x}(0) = (-7 \quad 0.5)^T$, $-1 \leq u(k) \leq 1$, $R = 1$, $\widetilde{\boldsymbol{K}} = \boldsymbol{K}_{\mathrm{LQR}}$ and $\boldsymbol{P} = \boldsymbol{P}_{\mathrm{LQR}}$
  - Compute the closed-loop cost $V_\infty(\boldsymbol{x}(0))$ and the optimal predicted cost $V_N^*(\boldsymbol{x}(0))$ for different N

N	5	6	7	10	> 10
$V_\infty(\boldsymbol{x}(0))$	295.2	287.7	286.8	286.6	286.6
$V_N(\boldsymbol{x}(0))$	286.7	286.7	286.6	286.6	286.6

  - Evidently the closed-loop cost $V_\infty(\boldsymbol{x}(0))$ and optimal predicted cost $V_N^*(\boldsymbol{x}(0))$ are equal for $N \geq 10$
  - This implies that the terminal constraint $\boldsymbol{x}(k+N) \in \mathbb{X}_N$ is inactive for $N \geq 10$
  - This implies in turn that $N_{\mathrm{stab}} = 10$
  - The receding horizon controller for $N \geq N_{\mathrm{stab}}$ is called constrained linear quadratic regulator (CLQR)

Miscellaneous

[KG88] S. S. Keerthi and E. G. Gilbert. Optimal infinite-horizon feedback laws for a general class of constrained discrete-time systems: Stability and moving-horizon approximations. *Journal of Optimization Theory and Applications*, 57(2):265–293, 1988.

[KGB+04] Michal Kvasnica, Pascal Grieder, Mato Baotić, and Manfred Morari. Multi-Parametric Toolbox (MPT). In *Proceedings of the 7th International Workshop on Hybrid Systems: Computation and Control*, pages 448–462, Philadelphia, PA, USA, 2004. – control.ee.ethz.ch/~mpt/3/

[MRR+00] David Q. Mayne, James B. Rawlings, Christopher V. Rao, and Pierre O. M. Scokaert. Constrained model predictive control: Stability and optimality. *Automatica*, 36(6):789–814, 2000.