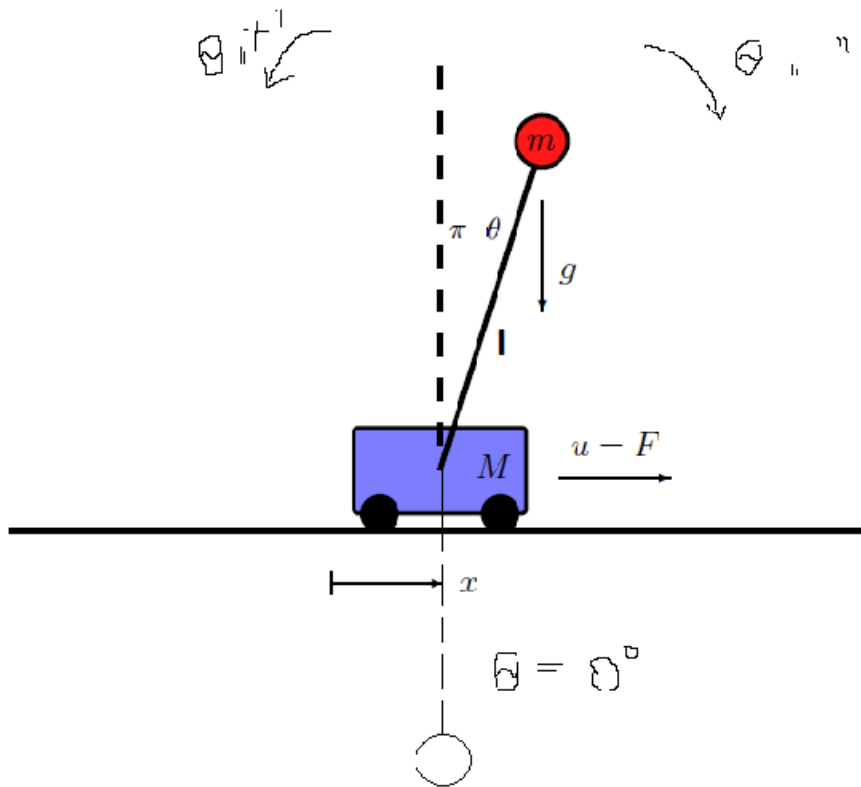


```

clc
clear all
close all

% System definition

```



```

m = 1;      % mass of pendulum
M = 5;      % mass of cart
L = 2;      % length of pend
g = -9.81;
d = 1;      % coefficient of friction
b = 1;      % cos(theta) for theta = pi

```

Equations:

$$x = \begin{pmatrix} x \\ \dot{x} \\ \theta \\ \dot{\theta} \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix}$$

$$\ddot{x} = \frac{-m^2.l^2.g.\cos(\theta).\sin(\theta) + m.l^2(m.l.\dot{\theta}^2.\sin(\theta) - b.\dot{x}) + m.l^2.F}{m.l^2(M + m(1 - \cos^2(\theta)))}$$

$$\ddot{\theta} = \frac{(m + M)m.g.l.\sin(\theta) - m.l.\cos(\theta)(m.l.\dot{\theta}^2.\sin(\theta) - b.\dot{x}) - m.l.\cos(\theta).F}{m.l^2(M + m(1 - \cos^2(\theta)))}$$

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = \frac{-m^2.l^2.g.\cos(x_3).\sin(x_3) + m.l^2(m.l.x_4^2.\sin(x_3) - b.x_2 + m.l^2.F)}{m.l^2(M + m(1 - \cos^2(x_3)))}$$

$$\dot{x}_3 = x_4$$

$$\dot{x}_4 = \frac{(m + M)m.g.l.\sin(x_3) - m.l.\cos(x_3)(m.l.x_4^2.\sin(x_3) - b.x_2) - m.l.\cos(x_3).F}{m.l^2(M + m(1 - \cos^2(x_3)))}$$

## Linearization:

```
% Linearizace kolem bodu theta = pi

A = [0 1 0 0;
     0 -d/M b*m*g/M 0;
     0 0 0 1;
     0 -b*d/(M*L) -b*(m+M)*g/(M*L) 0];
B = [0; 1/M; 0; b*1/(M*L)];
C = [[1 0 0 0];[0 0 1 0]];
D = [0; 0];
inv_pend_linsys = ss(A, B, C, D)
```

```
inv_pend_linsys =
```

```
A =
      x1      x2      x3      x4
x1      0      1      0      0
x2      0     -0.2    -1.962    0
x3      0      0      0      1
x4      0     -0.1     5.886    0
```

```
B =
      u1
x1      0
x2     0.2
x3      0
x4     0.1
```

```
C =
      x1      x2      x3      x4
y1      1      0      0      0
y2      0      0      1      0
```

```
D =
```

```

      u1
y1    0
y2    0

```

Continuous-time state-space model.

```

% step(inv_pend_linsys)
[p, z] = pzmap(inv_pend_linsys)

```

```

p = 4×1
      0
 -2.4077
 -0.2336
  2.4414
z =

0×1 empty double column vector

```

```

% controllability:
rank(ctrb(inv_pend_linsys))

```

```

ans = 4

```

```

% observability
rank(observ(inv_pend_linsys))

```

```

ans = 4

```

### LQR controller:

```

% state cost matrix
global Q R S
Q = [[1 0 0 0]; [0 1 0 0]; [0 0 10 0]; [0 0 0 1]]; % state cost matrix
R = 0.01; % input cost matrix
S = [[0]; [0]; [0]; [0]] % state input weight matrix

```

```

S = 4×1
      0
      0
      0
      0

```

```

global K
[K, W, ~] = lqr(inv_pend_linsys, Q, R, S)

```

```

K = 1×4
 -10.0000 -22.7468 314.2601 123.4261
W = 4×4
  2.1747  1.8596 -12.3426 -4.7192
  1.8596  3.1025 -22.1220 -8.4797
 -12.3426 -22.1220 198.7696 75.6700
 -4.7192 -8.4797 75.6700 29.3021

```

```

inv_pend_sys_lqr = ss(A-B*K, B, C, D)

```

```

inv_pend_sys_lqr =

```

```
A =
      x1      x2      x3      x4
x1      0      1      0      0
x2      2  4.349 -64.81 -24.69
x3      0      0      0      1
x4      1  2.175 -25.54 -12.34
```

```
B =
      u1
x1      0
x2  0.2
x3      0
x4  0.1
```

```
C =
      x1  x2  x3  x4
y1      1   0   0   0
y2      0   0   1   0
```

```
D =
      u1
y1      0
y2      0
```

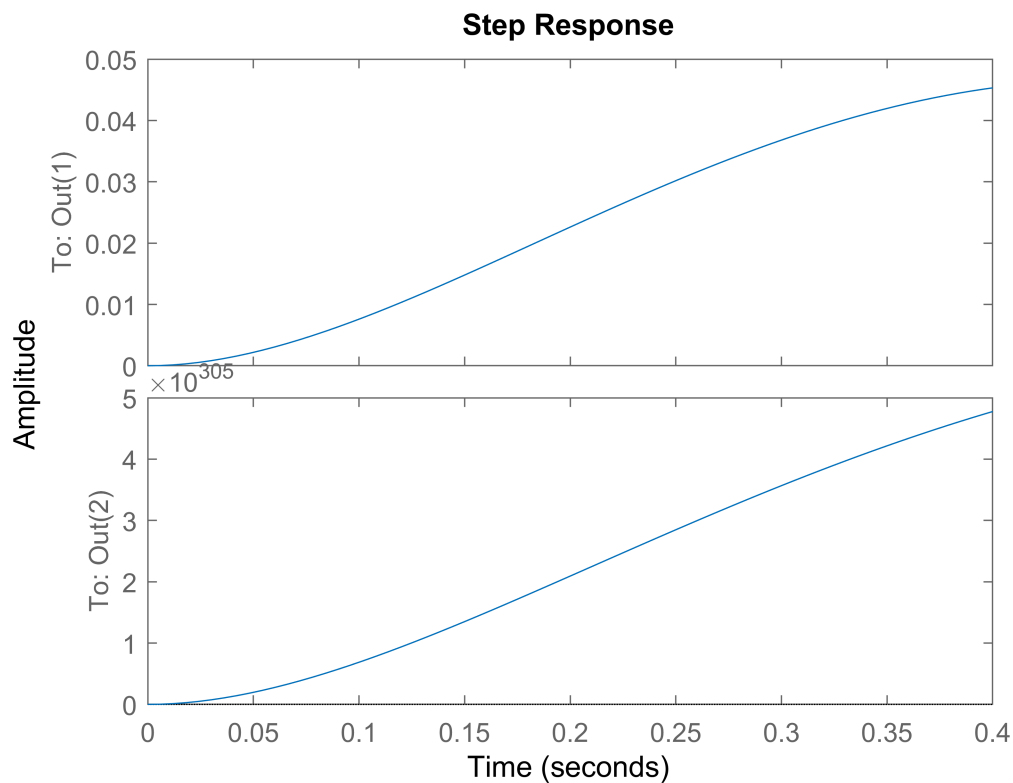
Continuous-time state-space model.

```
% stability of new system:
eig(A-B*K)
```

```
ans = 4x1 complex
-2.5891 + 0.5460i
-2.5891 - 0.5460i
-1.5473 + 0.0000i
-1.2677 + 0.0000i
```

```
% !!! rescaling:
```

```
kr = -1./dcgain(inv_pend_sys_lqr);
kr(isinf(kr)) = realmax; % subs inf for biggest double in matlab
inv_pend_sys_lqr.C = inv_pend_sys_lqr.C.*kr;
step(inv_pend_sys_lqr)
```



### simulation with LQR controller:

```
tspan = 0:.001:10;
global x0
x0 = [-1; 0; pi-0.5; 0]; % initial condition
sp = [3.5; 0; pi; 0]; % set point
[t,x_lqr] = ode45(@(t,x)inv_pend(x, LQR(x, sp)),tspan,x0);

tiledlayout(4,1)

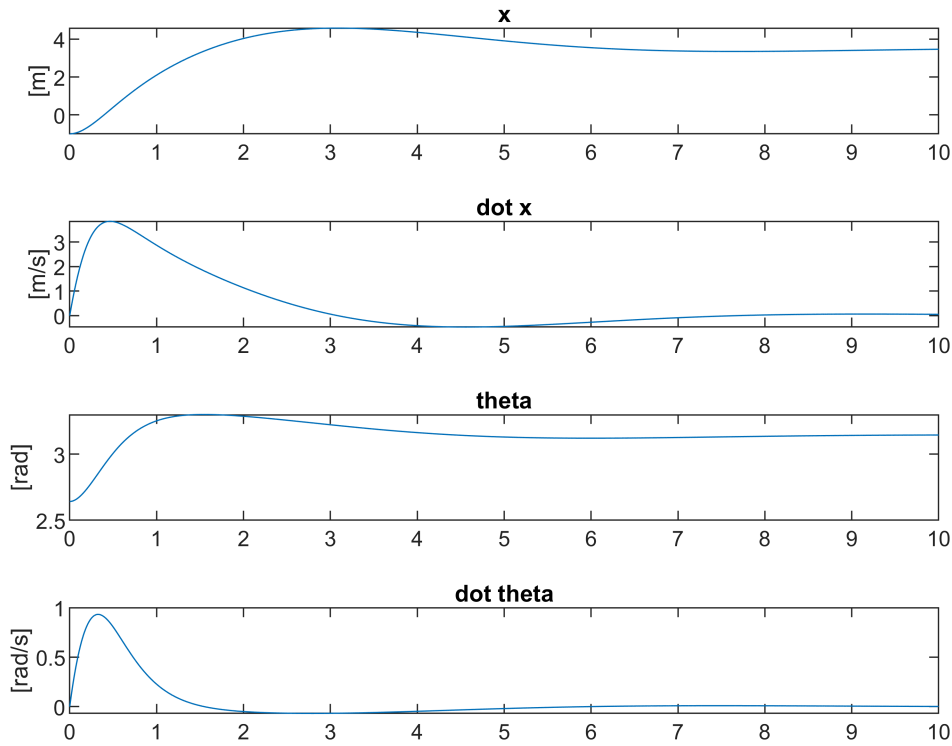
ax1 = nexttile;
plot(ax1,t,x_lqr(:, 1))
title(ax1,'x')
ylabel(ax1,'[m]')

ax2 = nexttile;
plot(ax2,t,x_lqr(:, 2))
title(ax2,'dot x')
ylabel(ax2,'[m/s]')

ax3 = nexttile;
plot(ax3,t,x_lqr(:, 3))
title(ax3,'theta')
ylabel(ax3,'[rad]')

ax4 = nexttile;
plot(ax4,t,x_lqr(:, 4))
```

```
title(ax4,'dot theta')
ylabel(ax4,'[rad/s]')
```



## MPC:

### discrete time model for MPC:

```
Ts = .001; % [s]
inv_pend_linsys_d = c2d(inv_pend_linsys, Ts, 'zoh')
```

```
inv_pend_linsys_d =
```

```
A =
      x1      x2      x3      x4
x1      1  0.0009999 -9.809e-07 -3.27e-10
x2      0   0.9998 -0.001962 -9.809e-07
x3      0  -5e-08      1      0.001
x4      0 -9.999e-05  0.005886      1
```

```
B =
      u1
x1 9.999e-08
x2  0.0002
x3  5e-08
x4 9.999e-05
```

```
C =
      x1 x2 x3 x4
y1  1  0  0  0
```

```
y2    0    0    1    0
```

```
D =
      u1
y1    0
y2    0
```

Sample time: 0.001 seconds  
Discrete-time state-space model.

```
% step(inv_pend_linsys_d)
```

### Calculation of optimal input for first moment:

```
global A_d B_d W_d
A_d = inv_pend_linsys_d.A;
B_d = inv_pend_linsys_d.B;
W_d = idare(A_d,B_d,Q,R,S)
```

```
W_d = 4x4
105 ×
    0.0218    0.0186   -0.1234   -0.0472
    0.0186    0.0310   -0.2212   -0.0848
   -0.1234   -0.2212    1.9878    0.7567
   -0.0472   -0.0848    0.7567    0.2930
```

```
N = 100; % horizont of prediction is 100 steps
```

```
up_0 = zeros([N,1]); % initial input (optimised will be calculated)
```

```
% solving the optimisation problem, where JMPC is returning J (criterial
% func) and we have initial guess for optimal control (it's all zeros) and
% limits for "u": [-2, 2] [N]
```

```
% up_opt = fmincon(@(up)JMPC(x0,up,sp,A_d,B_d,Q,R,S,W_d),up_0,[],[],[],[],-2*ones(N,1),2*ones(N,1))
```

### Simulation with non-linear model:

```
tspan = 0:Ts:10;
```

```
[t,x_mpc] = ode45(@(t,x)inv_pend(x, MPC(x, sp)),tspan,x0);
tiledlayout(4,1)
```

```
ax1 = nexttile;
plot(ax1,t,x_mpc(:, 1))
title(ax1,'x')
ylabel(ax1,'[m]')
```

```
ax2 = nexttile;
plot(ax2,t,x_mpc(:, 2))
title(ax2,'dot x')
ylabel(ax2,'[m/s]')
```

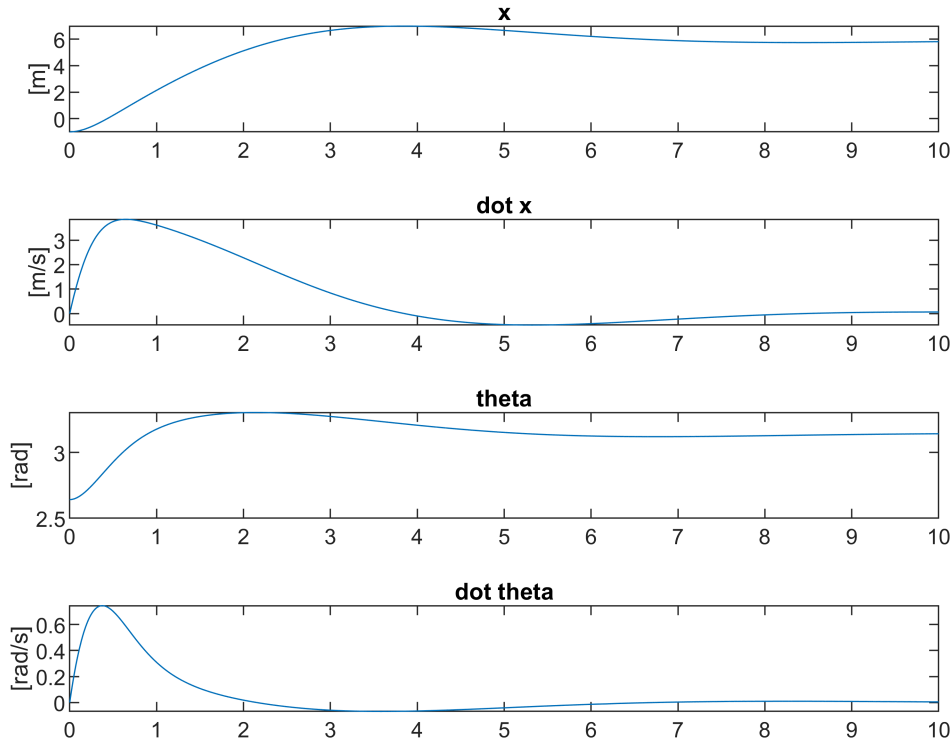
```
ax3 = nexttile;
plot(ax3,t,x_mpc(:, 3))
```

```

title(ax3,'theta')
ylabel(ax3,'[rad]')

ax4 = nexttile;
plot(ax4,t,x_mpc(:, 4))
title(ax4,'dot theta')
ylabel(ax4,'[rad/s]')

```



## Difference between LQR and MPC:

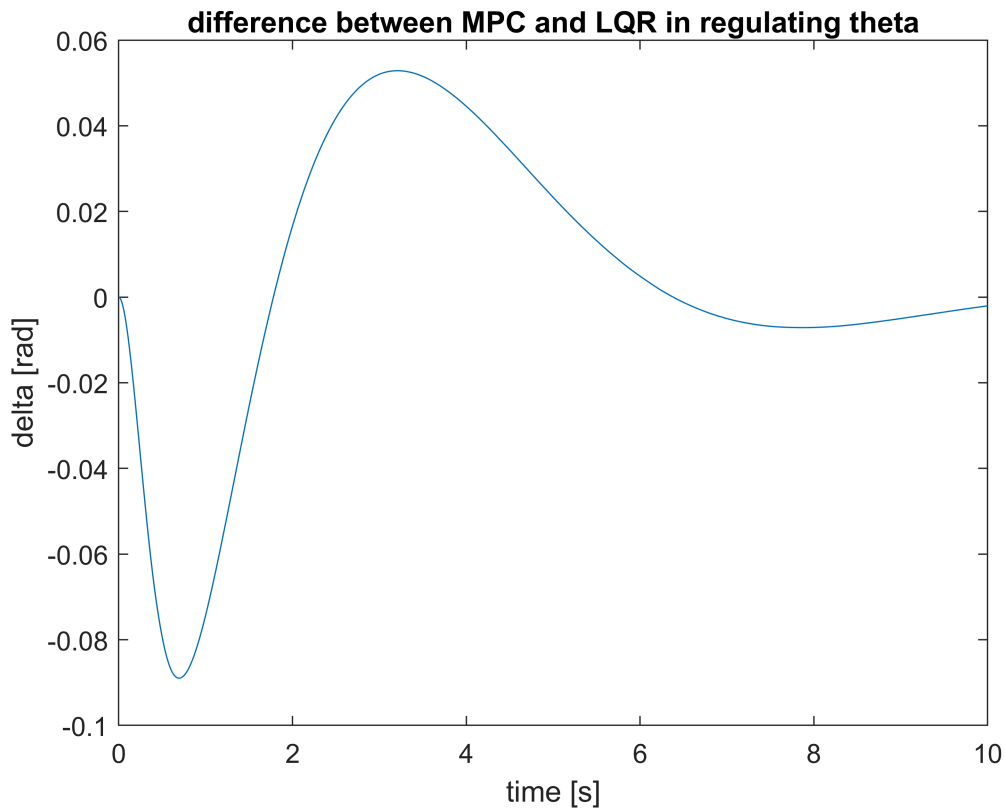
```

tiledlayout(1,1)

plot(t, x_mpc(:,3) - x_lqr(:,3))
title('difference between MPC and LQR in regulating theta')
xlabel('time [s]')
ylabel('delta [rad]')

```





Inverted pendulum function definition (for simulating non-linear model):

```
function dx = inv_pend(x, F)

    M = 5;      % mass of the cart
    m = 1;      % mass of the pendulum
    b = 1;      % coefficient of the friction rotation
    g = -9.81;  % acceleration of gravity
    l = 2;      % length of shoulder of pendulum

    Sx = sin(x(3));
    Cx = cos(x(3));
    denom = m*(l^2)*(M+m*(1-Cx^2));

    dx1 = x(2);
    dx2 = (-(m^2)*(l^2)*g*Cx*Sx + m*(l^2)*(m*l*(x(4)^2)*Sx) - b*x(2) + m*(l^2)*F)/denom;
    dx3 = x(4);
    dx4 = ((m+M)*m*g*l*Sx - m*l*Cx*(m*l*(x(4)^2)*Sx-b*x(2)) - m*l*Cx*F)/denom;

    dx = [dx1 dx2 dx3 dx4]';

end
```

## LQR regulator function definition:

```
function u = LQR(x, sp)
    global K
    u = -K*(x-sp);
end
```

## MPC regulator function definition:

```
function u = MPC(x, sp)

    x0 = x;                                % shifting the window

    N = 10;                                % horizon of prediction is 10 steps

    up_0 = 0*ones([N,1]);                  % initial input (optimised will be calculated)

    % solving the optimisation problem, where J MPC is returning J (criterial
    % func) and we have initial guess for optimal control (it's all zeros) and
    % limits for "u": [-100 [N], 100[N] ]

    global A_d B_d Q R S W_d
    up_opt = fmincon(@(up)J MPC(x0,up,sp,A_d,B_d,Q,R,S,W_d),up_0,[],[],[],[],-100*ones(N,1),100*ones(N,1));

    u = up_opt(1);

end
```