

F1TENTH Autonomous Racing

Model Predictive Control



Ahmad Amine

University of Pennsylvania
aminea@seas.upenn.edu



Rahul Mangharam

University of Pennsylvania
rahulm@seas.upenn.edu



Lecture Outline

1. MPC overview
2. System dynamics review
3. MPC implementation on F1/10

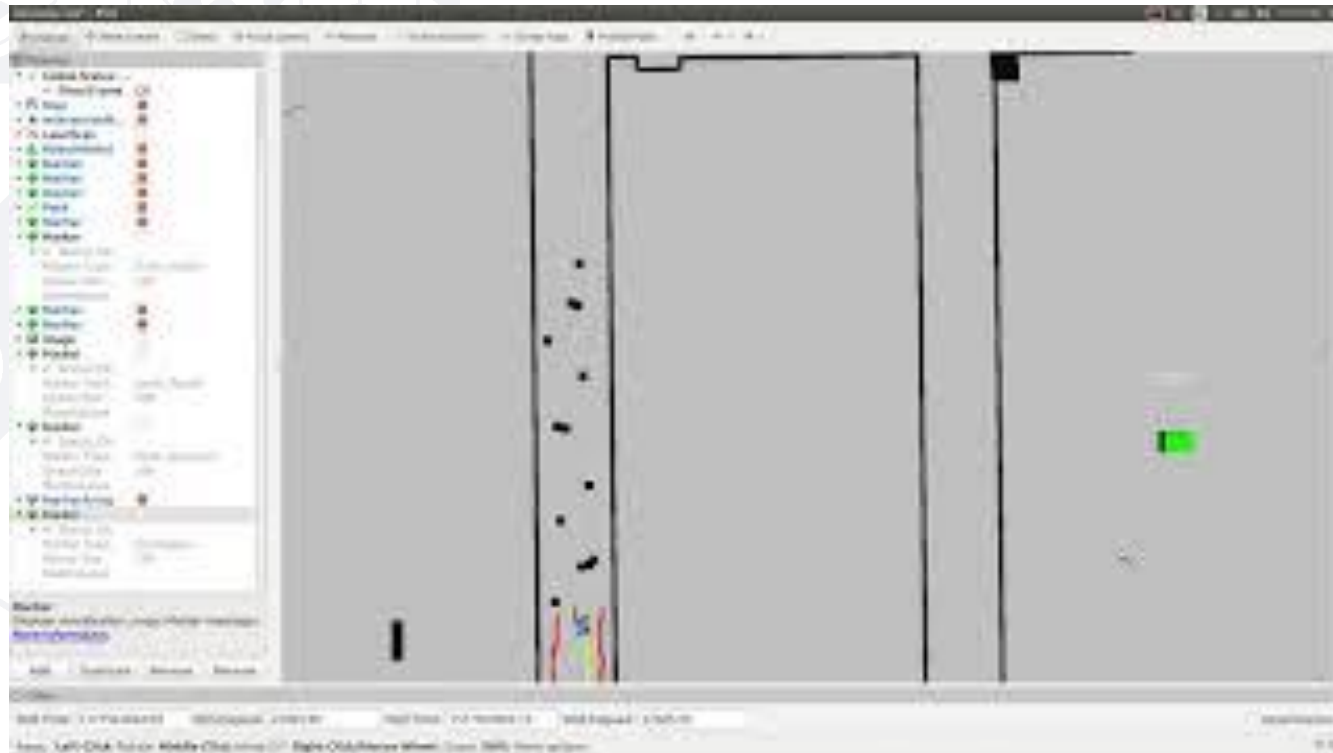
Lecture Outline

1. MPC overview
2. System dynamics review
3. MPC implementation on F1/10

Lecture Outline

1. MPC overview
2. System dynamics review
3. MPC implementation on F1/10

Applications: Trajectory Tracking



Green: reference trajectory

Yellow: MPC trajectory

Red: Safety constraints

Applications: Autonomous Drifting



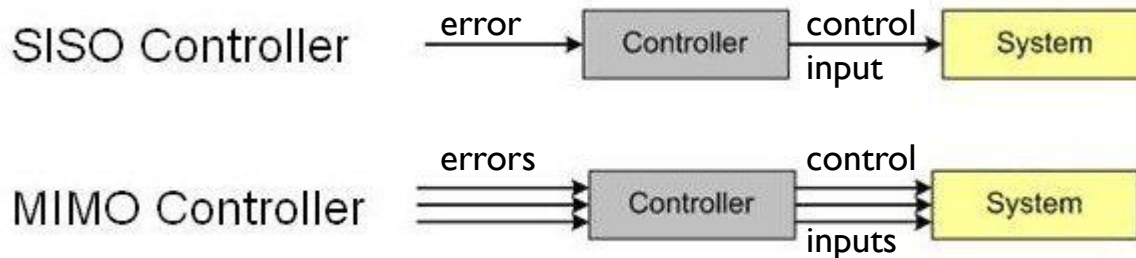
Applications: Learning MPC



PID Drawbacks

$$u(t) = K_p e(t) + K_i \int_0^t e(t') dt' + K_d \frac{de(t)}{dt}$$

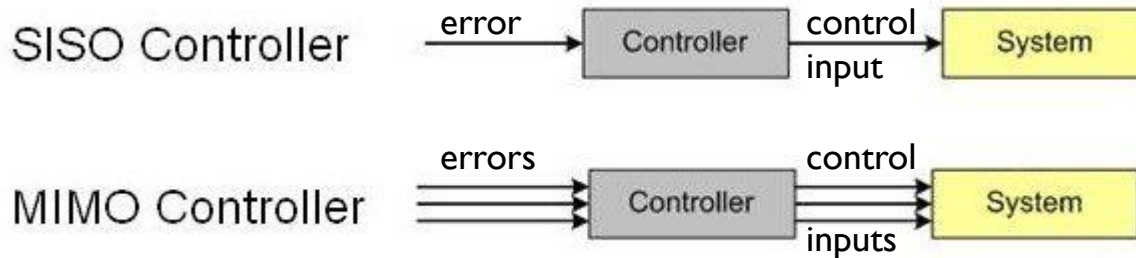
- A car takes multiple inputs (steering angle, acceleration).
- Independent PID controllers may give dynamically infeasible control commands, e.g., car may flip over.
- E.g. angle = steering angle = $\pi/3$, velocity = 70mph



PID Drawbacks

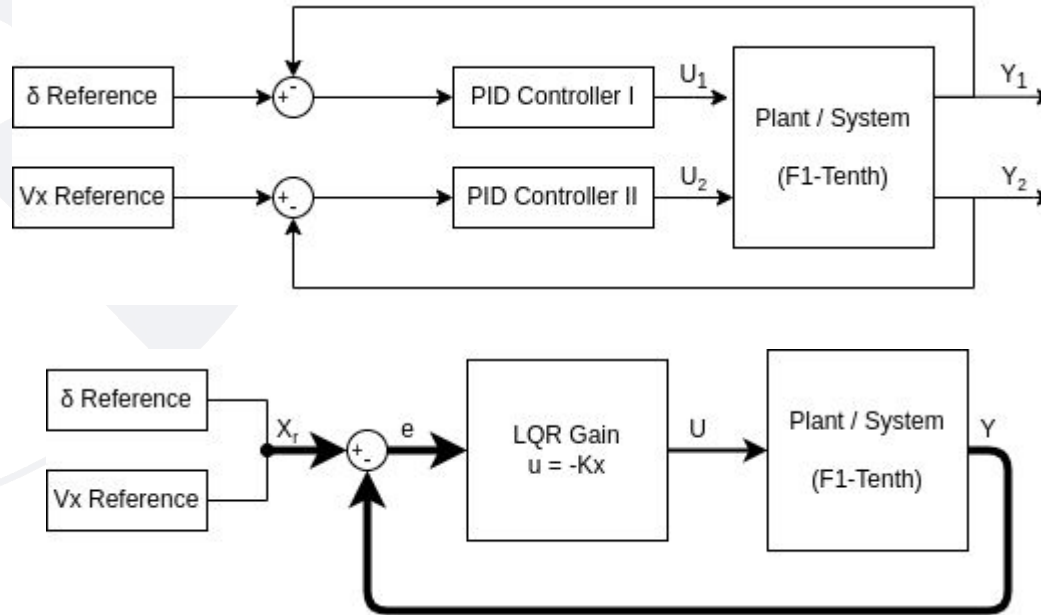
$$u(t) = K_p e(t) + K_i \int_0^t e(t') dt' + K_d \frac{de(t)}{dt}$$

- Handles **only a single input (e(t)) and a single output (u(t)) (SISO systems)**. E.g. angle error → steering angle input
- Alternative: Use **MIMO Controllers** like LQR



PID Drawbacks

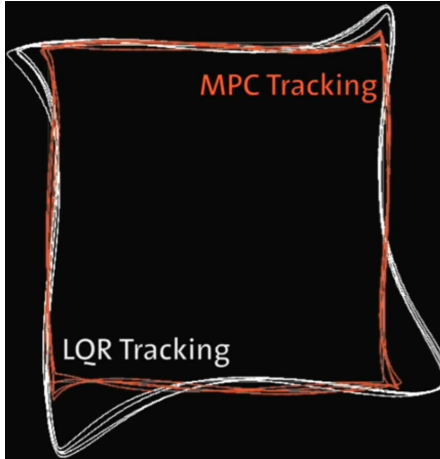
- MIMO (Multi-Input Multi-Output) VS SISO in PID



LQR Drawbacks

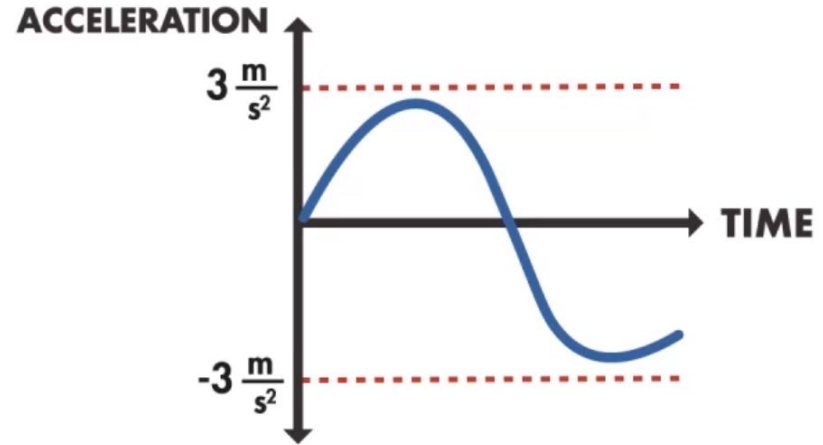
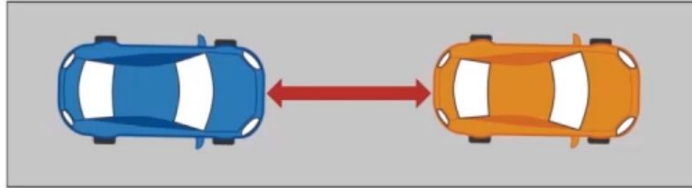
$$u^*(k) = \underbrace{-(B'P_\infty B + R)^{-1}B'P_\infty A}_{F_\infty} x(k), \quad k = 0, \dots, \infty$$

- **Cannot deal with constraints.** May generate impossible control inputs (steering angle = $\pi/2$) for the car to follow.



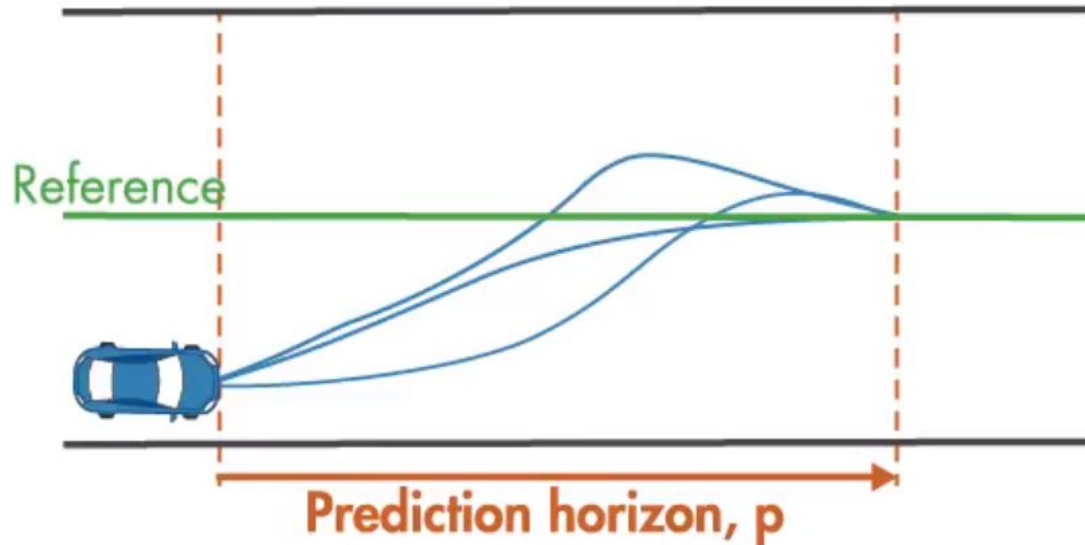
Why Use MPC for Racing?

- **Satisfy safety constraints.**(velocity, acceleration, track bounds, etc...)



Why Use MPC for Racing?

- **Satisfy physics constraints.** (i.e vehicle dynamics, dynamically feasible trajectory)



How powerful is MPC?

- **Locally** optimal trajectory.
- Can handle MIMO systems.
- Satisfies controller limits (i.e avoid saturation).
- Can incorporate obstacle avoidance constraints.
- Leverages first-principle (physics) models to ensure dynamical feasibility.
- Can guarantee* stability of control law.

*If certain conditions are met

MPC: Humans do it too!

Example: Ayrton Senna's bizzare technique

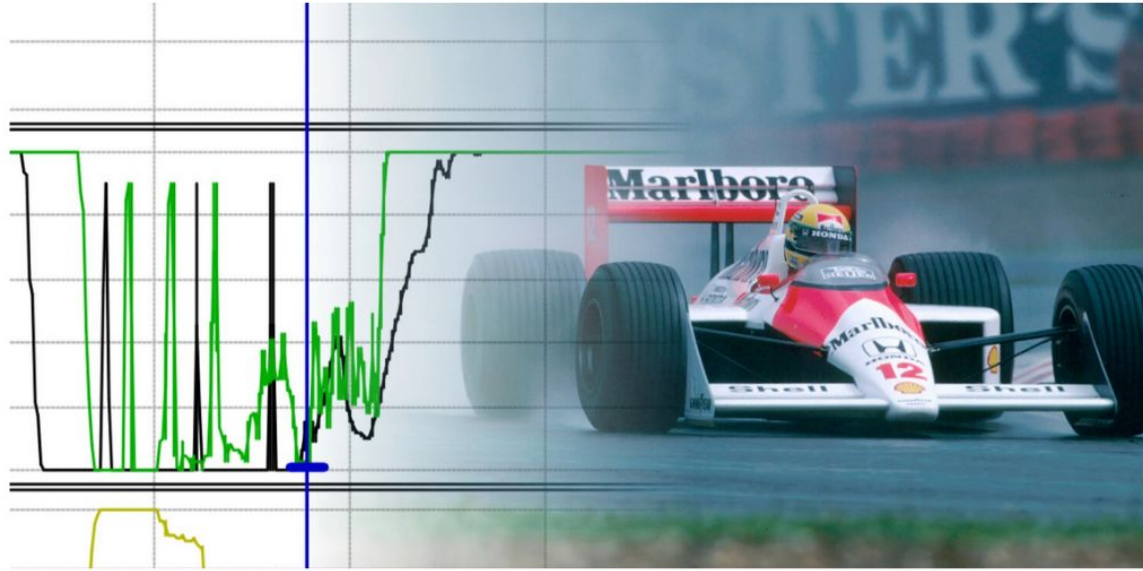
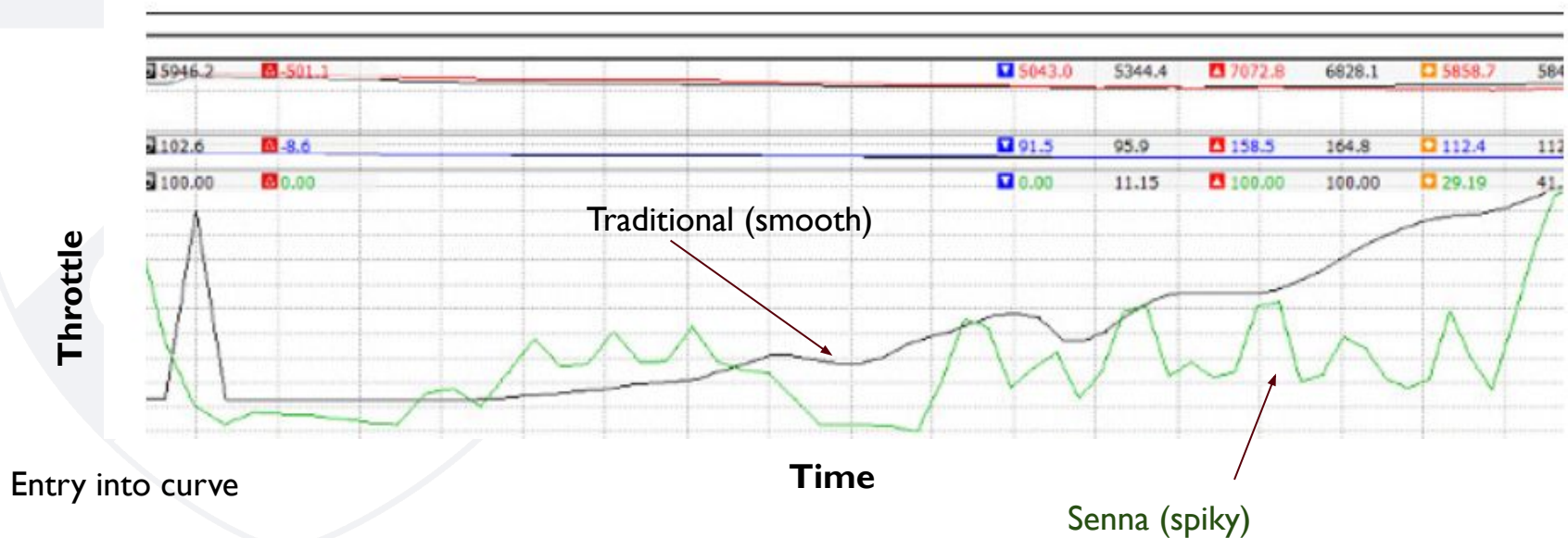


Figure: Figure from (and detailed analysis at): <https://alandovecoaching.wordpress.com/2018/05/27/trying-to-master-sennas-throttle-technique-update/>

Senna's Throttle Technique



A (possible) explanation



Turbocharger lag compensation: Senna had a mental **model** of turbocharger behavior, and is **predictively** trying to **maximize** acceleration upon exiting a curve.

Figure from: <https://alandovecoaching.wordpress.com/2018/05/27/trying-to-master-sennas-throttle-technique-update/>
if you're curious for more, see: <https://www.youtube.com/watch?v=N4kcLyYhThE>

MPC: An Optimization Problem

Essentially, we are trying to solve a constrained optimization problem here.

A general setup looks like this

$$U_t^*(x(t)) := \operatorname{argmin}_{U_t} \sum_{k=0}^{N-1} q(x_{t+k}, u_{t+k})$$

subj. to $x_t = x(t)$

$$x_{t+k+1} = Ax_{t+k} + Bu_{t+k}$$

$$x_{t+k} \in \mathcal{X}$$

$$u_{t+k} \in \mathcal{U}$$

$$U_t = \{u_t, u_{t+1}, \dots, u_{t+N-1}\}$$

k goes from 0 (current time-step) to N (N time-steps ahead of now)

measurement

system model

state constraints

input constraints

optimization variables

Problem is defined by

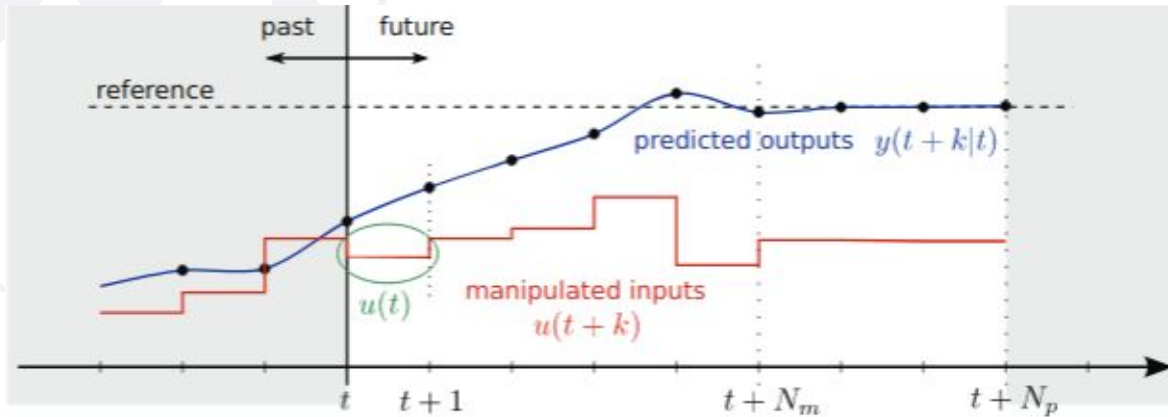
- **Objective** that is minimized e.g., lap time, tracking error, etc.
- Internal **system model** to predict system behavior i.e., vehicle dynamics
- **Constraints** that have to be satisfied e.g., track limits, steering limits etc.

What are the decision variables in context of our MPC problem? What are we trying to solve for?

MPC: Decision Variables

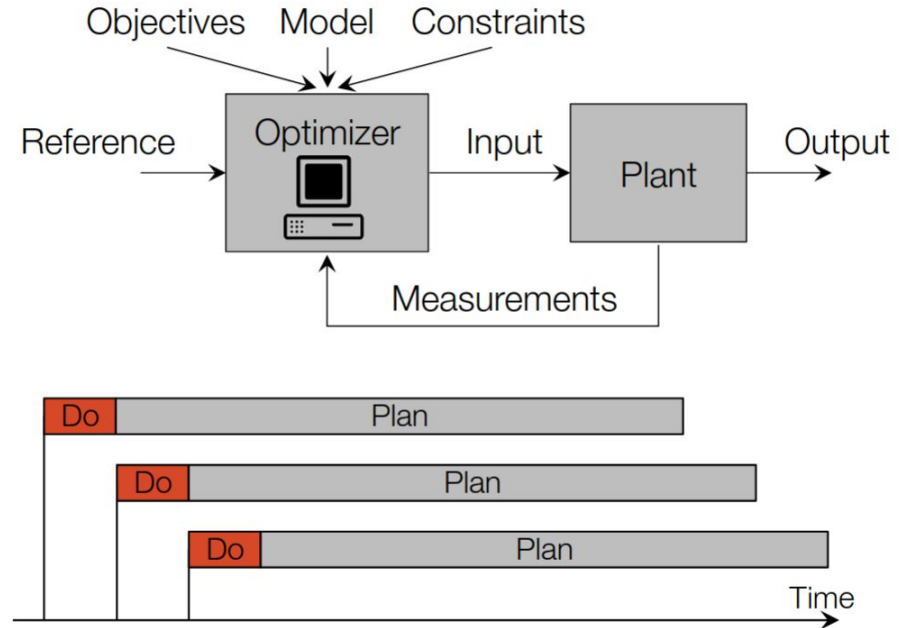
We are trying to solve for a sequence of control actions (and predicted states very often)

$$\begin{bmatrix} x_0 \dots x_N & u_0 \dots u_N \end{bmatrix}^T$$



MPC: Receding Horizon Control

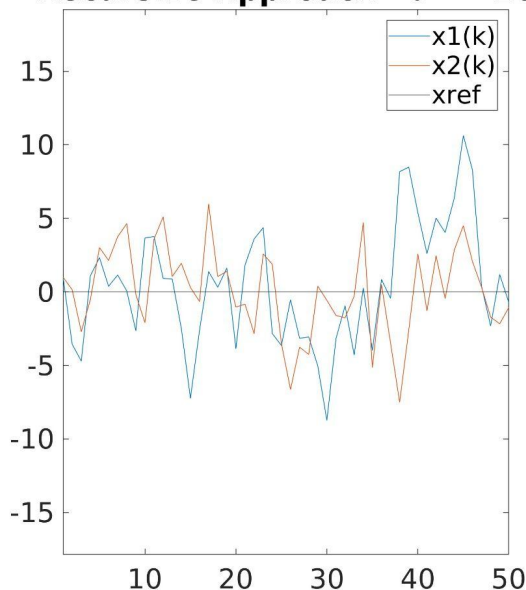
- Get your current state
- The optimizer computes the control sequence that minimizes cost function
- Apply the first input
- Repeat



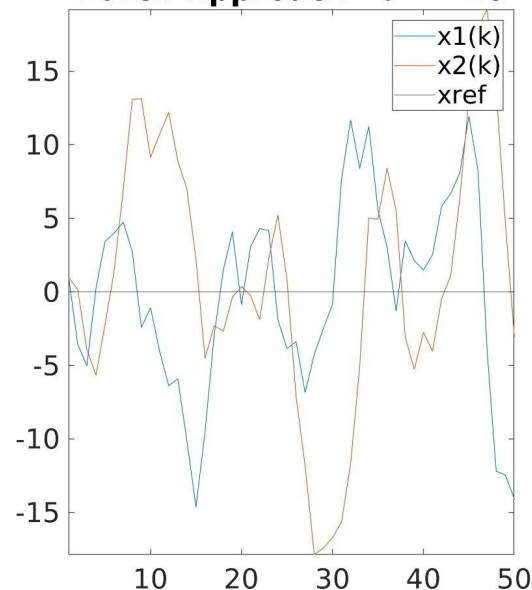
Receding Horizon Control: Advantages

- Allows for a computationally tractable optimization problem as opposed to infinite horizon control.
 - Can be guaranteed to converge to infinite horizon control
- Resulting controller is more robust to disturbances as opposed to open-loop control.

Recursive Approach - $\sigma^2 = 10$



Batch Approach - $\sigma^2 = 10$



MPC: Cost Function (tracking)

- The cost function (objective) is often divided into two pieces:
 - State Error cost
 - Actuation Effort cost
- Q (Positive semi-definite) and R (Positive Definite) are weights you get to choose.
- Very Often, the cost is formulated as quadratic (L2-norm of error)

Terminal State Error

State Error

State error penalty weights

Control input

$$(x_N - x_r)^T Q_N (x_N - x_r) + \sum_{k=0}^{N-1} (x_k - x_r)^T Q (x_k - x_r) + u_k^T R u_k$$

Actuation effort penalty weights

Why do we have a separate penalty term for the terminal state?

MPC: Dynamics Constraints

- A model which predicts future states (x), can be time-varying
- Some modern solvers (Casadi) can handle nonlinear dynamics.
- Often you will linearize these dynamics for faster computation
- The linearized dynamics is usually of the form:

$$x(k+1) = Ax(k) + Bu(k)$$

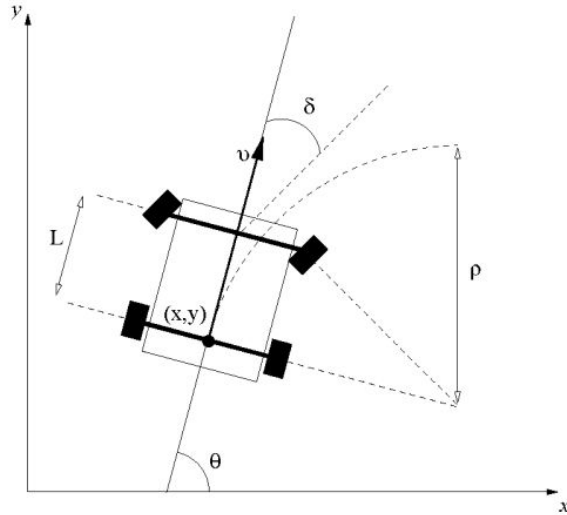
For each x and u in $[x_0 \dots x_N \quad u_0 \dots u_N]^T$

This constraint on two consecutive states makes sure the states sequence is a realistic trajectory (one that satisfy system dynamics)

What if you don't have this constraints on dynamics?

MPC: Dynamics Constraints

Some Nonlinear Dynamics in
continuous time:



$$\dot{p}_1 = v \cos \Psi$$

$$\dot{p}_2 = v \sin \Psi$$

$$\dot{\Psi} = \frac{\tan(\delta)}{l_F + l_R} v$$

States:
Control inputs:

$$x = [p_1, p_2, \Psi]$$

$$u = [v, \delta]$$



Linearization and Discretization

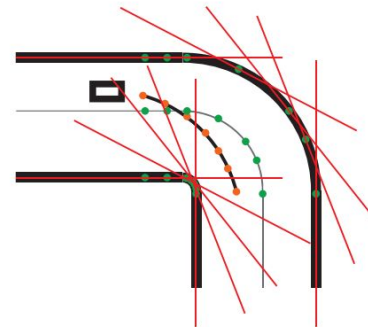
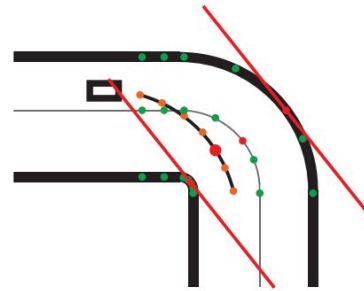
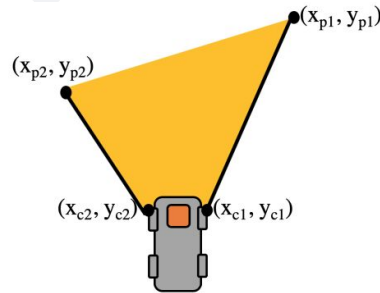
$$x(k+1) = Ax(k) + Bu(k)$$

Why is discretization necessary?

MPC: State and Input Constraints

Inequality Constraints:

- Actuator Limit: Steering angle limits, maximum speed, ...
- Track boundaries: can be interpreted as region bounded by a set of lines(half spaces), i.e. Polyhedron.
- Generally written as $x \in X, u \in U$ to denote some desired set of states and inputs X and U .
- Can be written as $Ax \leq b$, where each row of A , b corresponds to a constraint.



MPC: Putting it together

Optimal Cost

Cost Function

$$J_0^*(x(0)) = \min_{U_0}$$

subj. to

$$J_0(x(0), U_0)$$

$$x_{k+1} = Ax_k + Bu_k, \quad k = 0, \dots, N-1$$

$$x_k \in \mathcal{X}, \quad u_k \in \mathcal{U}, \quad k = 0, \dots, N-1$$

$$x_N \in \mathcal{X}_f$$

$$x_0 = x(0)$$

$$(Ax \leq b)$$

Another equality constraint: enforce x_0 in $[x_0 \dots x_N \quad u_0 \dots u_N]^T$ to be equal to current measured state!

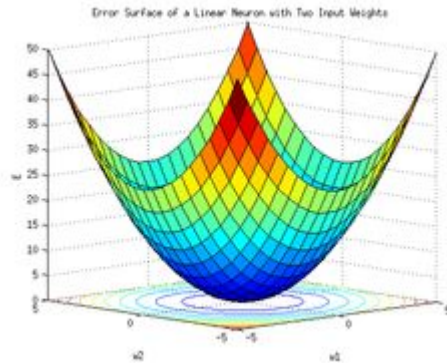
How are we going to solve this optimization problem?

Quadratic Programming Overview

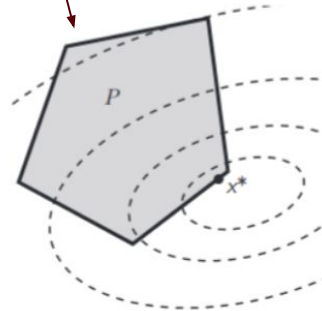
$$\begin{aligned} \min \quad & \frac{1}{2} z^T H z + g^T z \\ \text{s.t.} \quad & lb \leq A_c z \leq ub \end{aligned}$$

z : $n \times 1$
 H : $n \times n$
 g : $n \times 1$
 A : $m \times n$ (m constraints)

Visualization for a two dimensional QP
 $z = [z_1, z_2]$



linear constraints



Convex! (only one global minimum)

fast to solve!

what happens when the constraints are not convex?

Quadratic Programming Overview

- Not all optimization problems are easy to solve. Most of them are not in fact.
- Our MPC setup is a quadratic programming problem.
- Quadratic Programming (Quadratic Cost & Linear Constraints) is convex: only one global optima exist.
- Can be solved efficiently in real time!
- Many solvers available: CVXGen, OSQP, QuadProg ...
- Casadi for non-convex optimization (Matlab, Python, C++ support)
- Multi-Parametric Toolbox (MPT3) for MPC design, analysis (Linear), deployment.
- Recommend OSQP: nice EIGEN interface, easy to use in C++
<https://robotology.github.io/osqp-eigen/doxygen/doc/html/index.html>

MPC: QP Formulation

How can we convert our general form MPC formulation to a QP?

$$\begin{aligned} \text{MPC} \rightarrow J_0^*(x(0)) = & \min_{U_0} J_0(x(0), U_0) \\ \text{subj. to} \quad & x_{k+1} = Ax_k + Bu_k, \quad k = 0, \dots, N-1 \\ & x_k \in \mathcal{X}, \quad u_k \in \mathcal{U}, \quad k = 0, \dots, N-1 \\ & x_N \in \mathcal{X}_f \\ & x_0 = x(0) \end{aligned}$$



Standard
QP

$$\begin{aligned} \min \quad & \frac{1}{2} z^T H z + g^T z \\ \text{s.t.} \quad & lb \leq A_c z \leq ub \\ \text{where} \quad & z = [x_0 \dots x_N \quad u_0 \dots u_N]^T \end{aligned}$$

MPC: QP Formulation

$$u_0^* = \arg \min_{x_k, u_k} (x_N - x_r)^T Q_N (x_N - x_r) + \sum_{k=0}^{N-1} (x_k - x_r)^T Q (x_k - x_r) + u_k^T R u_k$$

subject to

$$x_{k+1} = Ax_k + Bu_k$$

$$x_{\min} \leq x_k \leq x_{\max}$$

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

$$x_0 = \bar{x}$$



The idea is to write this summation in compact matrix form

$$\begin{aligned} \min \quad & \frac{1}{2} z^T H z + g^T z \\ \text{s.t.} \quad & lb \leq A_c z \leq ub \end{aligned}$$

MPC: QP Formulation - Cost Function

Most of the work is just index management.

Cost Function: $\frac{1}{2}z^T H z + g^T z$

$$= \text{diag}(Q, Q, \dots, Q_N, R, \dots, R)$$

$$= \begin{bmatrix} -Qx_r \\ -Qx_r \\ \vdots \\ -Q_N x_r \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

MPC: QP Formulation - Constraints

Constraints:

$$lb \leq A_c z \leq ub$$

lower bound

$$l = \begin{bmatrix} -x_0 \\ 0 \\ \vdots \\ 0 \\ x_{min} \\ \vdots \\ x_{min} \\ u_{min} \\ \vdots \\ u_{min} \end{bmatrix}$$

upper bound

$$u = \begin{bmatrix} -x_0 \\ 0 \\ \vdots \\ 0 \\ x_{max} \\ \vdots \\ x_{max} \\ u_{max} \\ \vdots \\ u_{max} \end{bmatrix}$$

$$A_c = \left[\begin{array}{ccccc|cccc} -I & 0 & 0 & \cdots & 0 & 0 & 0 & \cdots & 0 \\ A & -I & 0 & \cdots & 0 & B & 0 & \cdots & 0 \\ 0 & A & -I & \cdots & 0 & 0 & B & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & -I & 0 & 0 & \cdots & B \\ \hline I & 0 & 0 & \cdots & 0 & 0 & 0 & \cdots & 0 \\ 0 & I & 0 & \cdots & 0 & 0 & 0 & \cdots & 0 \\ 0 & 0 & I & \cdots & 0 & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & I & 0 & 0 & \cdots & 0 \\ 0 & 0 & 0 & \cdots & 0 & I & 0 & \cdots & 0 \\ 0 & 0 & 0 & \cdots & 0 & 0 & I & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 0 & 0 & 0 & \cdots & I \end{array} \right]$$

MPC: Control Law

What does an MPC Control Law look like?

Consider the double integrator

$$\begin{cases} x(t+1) &= \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 1 \end{bmatrix} u(t) \\ y(t) &= \begin{bmatrix} 1 & 0 \end{bmatrix} x(t) \end{cases}$$

subject to constraints

$$-1 \leq u(k) \leq 1, \quad k = 0, \dots, 5$$

$$\begin{bmatrix} -10 \\ -10 \end{bmatrix} \leq x(k) \leq \begin{bmatrix} 10 \\ 10 \end{bmatrix}, \quad k = 0, \dots, 5$$

Compute the **state feedback** optimal controller $u^*(0)(x(0))$

MPC: Control Law

What does an MPC Control Law look like?

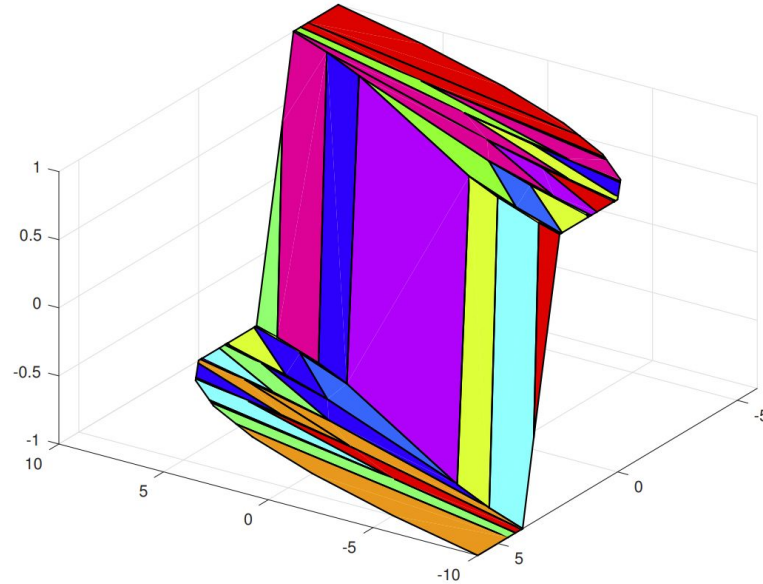


Figure: Optimal control input for the affine control law $u^*(0)$ ($N_0^r = 61$)

Lecture Outline

1. MPC overview
2. System dynamics review
3. MPC implementation on F1/10



System Dynamics Basics

State Space Models

System dynamics can be represented as a vector of ordinary differential equations

continuous-time

$$\dot{x} = g(x, u)$$

$$y = h(x, u)$$

discrete-time

$$x(k+1) = g(x(k), u(k))$$

$$y(k) = h(x(k), u(k))$$

$x \in \mathbb{R}^n$ state vector

$u \in \mathbb{R}^m$ input vector

$y \in \mathbb{R}^p$ output vector

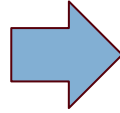
$g(x, u) : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ system dynamics

$h(x, u) : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^p$ output function

Linear Systems

continuous-time

$$\dot{x} = A^c x + B^c u$$



discrete-time

$$x(k+1) = Ax(k) + Bu(k)$$

$x \in \mathbb{R}^n$ state vector
 $u \in \mathbb{R}^m$ input vector

$A^c \in \mathbb{R}^{n \times n}$ system matrix
 $B^c \in \mathbb{R}^{n \times m}$ input matrix

Forward-Euler Discretization

- Given CT model

$$\dot{x}^c(t) = g^c(x^c(t), u^c(t))$$

- Approximate $\dot{x}^c(t) \approx \frac{x^c(t+T_s) - x^c(t)}{T_s} = \frac{x(k+1) - x(k)}{T_s}$
- T_s is the **sampling time**
- With $u(k) := u^c(t_0 + kT_s)$ the DT model is

$$x(k+1) = x(k) + T_s g^c(x(k), u(k)) = g(x(k), u(k))$$

- Under regularity assumptions, if T_s is small and CT and DT have 'same' initial conditions and inputs, then outputs of CT and DT systems 'will be close'

Exact Discretization

Solution to linear ODEs

- Consider the ODE (written with explicit time dependence)
 $\dot{x}(t) = A^c x(t) + B^c u(t)$ with initial condition $x_0 := x(t_0)$, then its solution is given by

$$x(t) = e^{A^c(t-t_0)}x_0 + \int_{t_0}^t e^{A^c(t-\tau)}B^c u(\tau)d\tau$$

where $e^{A^c t} := \sum_{n=0}^{\infty} \frac{(A^c t)^n}{n!}$

Exact Discretization

- Choose $t_0 = t_k$ (hence $x_0 = x(t_0) = x(t_k)$), $t = t_{k+1}$ and use $t_{k+1} - t_k = T_s$ and $u(t) = u(t_k) \quad \forall t \in [t_k, t_{k+1})$

$$\begin{aligned}x(t_{k+1}) &= e^{A^c T_s} x(t_k) + \int_{t_k}^{t_{k+1}} e^{A^c(t_{k+1}-\tau)} B^c d\tau u(t_k) \\&= \underbrace{e^{A^c T_s}}_{\triangleq A} x(t_k) + \underbrace{\int_0^{T_s} e^{A^c(T_s-\tau')} B^c d\tau'}_{\triangleq B} u(t_k) \\&= Ax(t_k) + Bu(t_k)\end{aligned}$$

- We found the **exact** discrete-time model predicting the state of the continuous-time system at time t_{k+1} given $x(t_k)$, $k \in \mathbb{Z}_+$ under the assumption of a constant $u(t)$ during a sampling interval
- $B = (A^c)^{-1}(A - I)B^c$, if A^c invertible

Linearization

- **Problem:** Most physical systems are nonlinear but linear systems are much better understood
- Nonlinear systems can be well approximated by a linear system in a 'small' neighborhood around a point in state space
- **Idea:** Control keeps the system around some operating point \rightarrow replace nonlinear by a linearized system around operating point

First order Taylor expansion of $f(\cdot)$ around \bar{x}

$$f(x) \approx f(\bar{x}) + \left. \frac{\partial f}{\partial x^\top} \right|_{x=\bar{x}} (x - \bar{x}), \text{ with } \frac{\partial f}{\partial x^\top} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \cdots & \frac{\partial f_1}{\partial x_n} \\ \vdots & & & \vdots \\ \frac{\partial f_n}{\partial x_1} & \frac{\partial f_n}{\partial x_2} & \cdots & \frac{\partial f_n}{\partial x_n} \end{bmatrix}$$

Linearization

u_s keeps the system around stationary operating point x_s

$$\rightarrow \dot{x}_s = g(x_s, u_s) = 0, y_s = h(x_s, u_s)$$

$$\dot{x} = \underbrace{g(x_s, u_s)}_{=0} + \underbrace{\frac{\partial g}{\partial x^\top} \Big|_{\substack{x=x_s \\ u=u_s}}}_{=A^c} \underbrace{(x - x_s)}_{=\Delta x} + \underbrace{\frac{\partial g}{\partial u^\top} \Big|_{\substack{x=x_s \\ u=u_s}}}_{=B^c} \underbrace{(u - u_s)}_{=\Delta u}$$

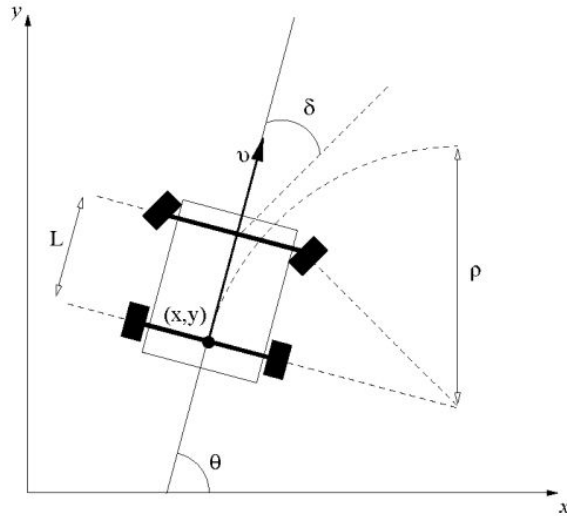
$$\Rightarrow \dot{x} - \underbrace{\dot{x}_s}_{=0} = \Delta \dot{x} = A^c \Delta x + B^c \Delta u$$

$$y = \underbrace{h(x_s, u_s)}_{y_s} + \underbrace{\frac{\partial h}{\partial x^\top} \Big|_{\substack{x=x_s \\ u=u_s}}}_{=C} (x - x_s) + \underbrace{\frac{\partial h}{\partial u^\top} \Big|_{\substack{x=x_s \\ u=u_s}}}_{=D} (u - u_s)$$

Why Linear Discrete Systems?

- Linear systems are much better understood than nonlinear systems.
- In context of MPC, linear systems allow us to translate the dynamics as linear constraints in the MPC formulation, which allows us to rewrite the MPC problem as a standard QP.
 - The resulting optimization problem is fast to solve.

Example - Kinematic Bicycle Model



$$\dot{p}_1 = v \cos \Psi$$

$$\dot{p}_2 = v \sin \Psi$$

$$\dot{\Psi} = \frac{\tan(\delta)}{l_F + l_R} v$$

States: $x = [p_1, p_2, \Psi]$

Control inputs: $u = [v, \delta]$




Linearization and Discretization

$$x(k+1) = Ax(k) + Bu(k)$$

Example - Kinematic Bicycle Model

Linearize around a reference trajectory $(\mathbf{x}_r(k), \mathbf{u}_r(k))$

$(\mathbf{x}_r(k), \mathbf{u}_r(k))$



$$A(k) = \left. \frac{\partial f}{\partial \mathbf{x}} \right|_{\mathbf{x}_r(k), \mathbf{u}_r(k)} = \begin{bmatrix} 0 & 0 & -v \sin(\psi) \\ 0 & 0 & v \cos(\psi) \\ 0 & 0 & 0 \end{bmatrix} \bigg|_{\mathbf{x}_r(k), \mathbf{u}_r(k)}$$

$$B(k) = \left. \frac{\partial f}{\partial \mathbf{u}} \right|_{\mathbf{x}_r(k), \mathbf{u}_r(k)} = \begin{bmatrix} \cos(\psi) & 0 \\ \sin(\psi) & 0 \\ \frac{\tan(\delta)}{C_L} & \frac{v}{C_L \cos^2(\delta)} \end{bmatrix} \bigg|_{\mathbf{x}_r(k), \mathbf{u}_r(k)}$$



$$x_{k+1} = A^d(k)x_k + B^d(k)u_k + h^d(k)$$

Lecture Outline

1. MPC overview
2. System dynamics review
3. MPC implementation on F1/10



MPC Implementation on F1/10

A Hierarchical Structure

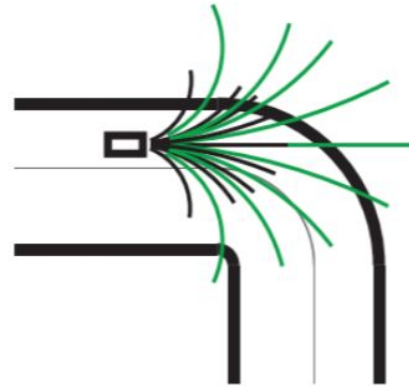
- A high level path planner: chooses a trajectory that maximizes progress from a precomputed trajectory table
- A low level MPC to track the planned trajectory from the path planner.
- This approach is based on the first method described in the MPCC Paper <https://arxiv.org/pdf/1711.07300.pdf>

High Level Path Planner

- Grid the stationary velocities and steering angles within their ranges to form a table, where the rows represent steering angles δ and the columns represent speeds v at different increments.
- For each combination of v and δ , a trajectory over a horizon of N time steps can be simulated by integrating the dynamics.

The trajectories will look like this.

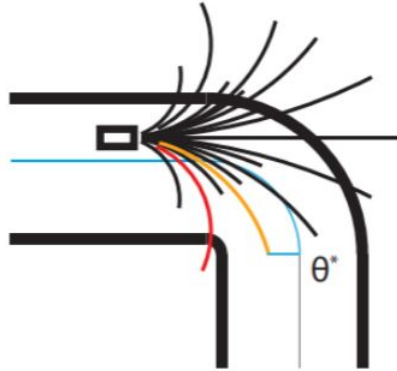
Important: Each trajectory assumes constant speed and constant steering angle.



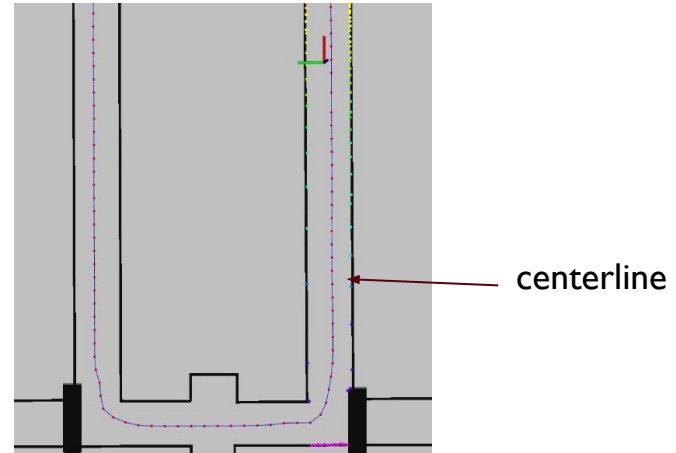
High Level Planner

- Select the trajectory that maximize progress along track centerline (θ)
- To do this, you need to have a centerline beforehand and be able to find projection on centerline.

The red one goes out of bounds, therefore not a candidate.



The orange one makes the most progress when projected on the centerline. Pick this one!



MPC: Low-level Tracking Control

Terminal State Error

State error
penalty weights

Control input

State Error

$$(x_N - x_r)^T Q_N (x_N - x_r) + \sum_{k=0}^{N-1} (x_k - x_r)^T Q (x_k - x_r) + u_k^T R u_k$$

subj. to $x_{k+1} = Ax_k + Bu_k, k = 0, \dots, N-1$

$x_k \in \mathcal{X}, u_k \in \mathcal{U}, k = 0, \dots, N-1$

$x_N \in \mathcal{X}_f$

$x_0 = x(0)$

Actuation
effort penalty
weights

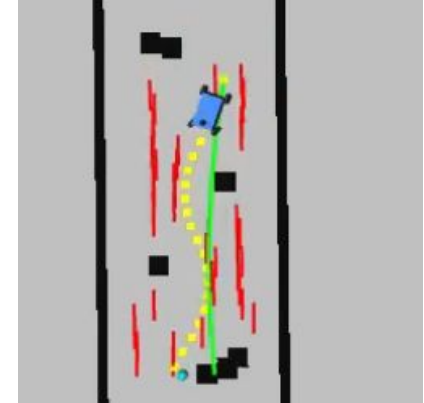
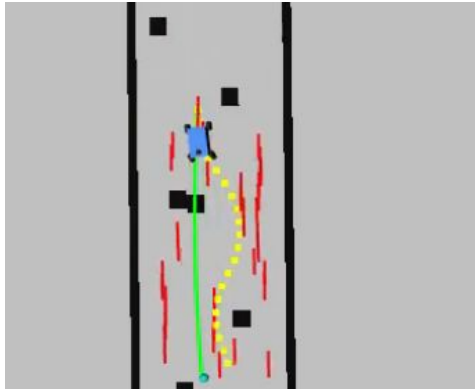
MPC minimizes deviation from the reference trajectory while satisfying all constraints

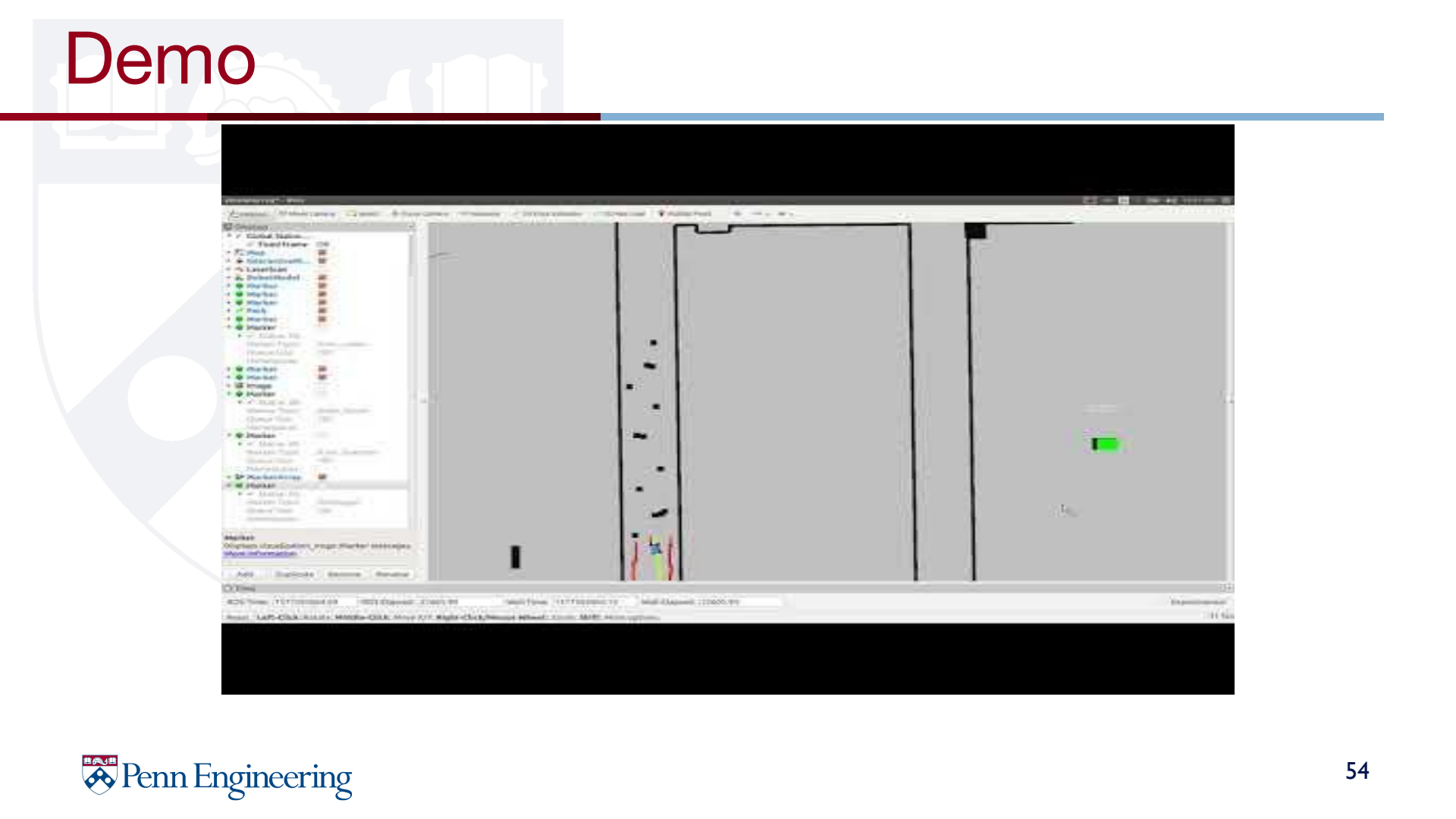
Hierarchical Planner - Visualized

Green line: Reference trajectory

Yellow dots: Solution from MPC which minimizes deviation from reference trajectory

Red lines: Feasible space defined by the region between each pair of parallel redlines (linear half-space constraints)



[illegible]

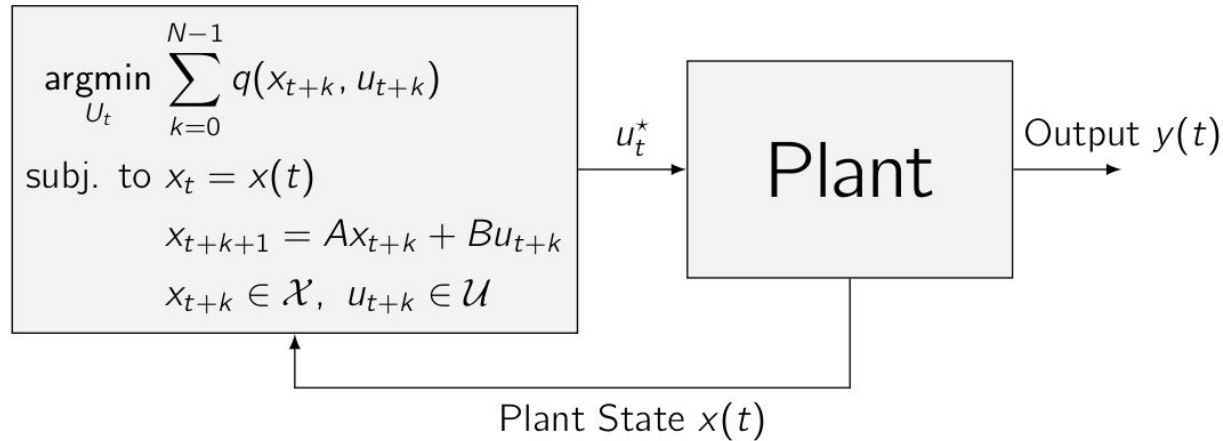
MPC Project Ideas

- Hierarchical Receding Horizon Control
 - Trajectory generator + MPC for trajectory following.
- Model Predictive Contouring Control (MPCC)
 - MPC as a local trajectory planner w.r.t centerline.
- Learning Model Predictive Control
 - Safe Set, minimum time formulation with local linear regression.

See: Lininger, Domahidi, Morari. *Optimization-Based Autonomous Racing of 1:43 Scale RC Cars*, 2017. <https://arxiv.org/pdf/1711.07300.pdf>

- For obstacle avoidance: incorporate RRT* or A* to adjust half-space constraints for MPC in real time.

Summary: Model Predictive Control



At each sample time:

- Measure /estimate current state $x(t)$
- Find the **optimal input sequence** for the entire planning window N :
 $U_t^* = \{u_t^*, u_{t+1}^*, \dots, u_{t+N-1}^*\}$
- Implement only the **first** control action u_t^*

MPC: Advantages and Limitations

Main Advantages:

- High performance controller that systematically handles constraints.
- Flexible formulation that can incorporate additional objectives.
- Can be formulated for nonlinear system dynamics.
- Can handle time-varying dynamics.

Main Limitations/Challenges:

- Stability is not always guaranteed.
- Feasibility is not always guaranteed.
- Computationally expensive - optimization problem needs to be solved real-time to be used as a controller.
- Robustness to system model errors is not guaranteed.

Practical MPC Tips

- MPC performance is heavily influenced by the model you choose for your vehicle
 - A kinematic model might not be the best for high-speeds.
 - Ensure proper linearization and discretization.
- Avoid using the horizon length N as a tuning parameter:
 - Choose this based on system settling time or computational limits.
- MPC can only be used as a controller if it can be solved real-time:
 - The choice of solver can have a large impact on solve time.
 - Are you using warm start for your optimization loop?
 - Only define the optimization problem once and update its parameters:
 - Optimization problem creation has a large overhead especially in CVXPY.
 - Python is fast enough if you use sparse matrices and good optimization code.