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7 Stochastic Linear Control

In this section we consider the stochastic reference tracking problem. It is required to move the states and manipulated variables of the system, shown in (85), to the set point (x_{sp}, u_{sp}) by manipulating the input variables u .

$$\begin{aligned}x_{t+1} &= f(x_t, u_t) + w_{t+1} \\ y_{t+1} &= g(x_{t+1}) + v_{t+1}\end{aligned}\tag{85}$$

We assume uncorrelated zero mean additive Gaussian noise in both the state function f and the observation function g with known covariances W and V respectively. Clearly it is not possible to achieve perfect control (zero offset at steady state) because of the noise terms, specifically w_t . For this reason we need to relax the set point goal a little bit. We will be content if our controller is able to achieve Definition 7.1.

Definition 7.1. Stochastic Reference Tracking Goal: Suppose we have designed a controller and set $\delta > 0$ as a controller benchmark. If there exists some positive number $t^* < \infty$ such that $\forall t > t^*$ the controller input causes $\mathbb{E}[(x_t - x_{sp})^T Q (x_t - x_{sp}) + (u_t - u_{sp})^T R (u_t - u_{sp})] < \delta$ we will have satisfied the Stochastic Reference Tracking Goal given δ .

In this section we limit ourselves by only considering controllers developed using a single linear model of the underlying, possibly nonlinear, system functions f and g . The linearised model control is based upon is shown in (86) and is subject to the same noise as (85).

$$\begin{aligned}x_{t+1} &= Ax_t + Bu_t + w_{t+1} \\ y_{t+1} &= Cx_{t+1} + v_{t+1}\end{aligned}\tag{86}$$

We will endeavour to develop predictive controllers using the Graphical Models of Section 5 and 6.

7.1 Current Literature

Linear unconstrained stochastic control subject to white additive Gaussian noise is well studied in literature. The Linear Quadratic Gaussian (LQG) controller introduced in Section 2.4 is one of the most fundamental results in Optimal Control Theory [8]. A significant drawback of the LQG controller, and by extension the LQR controller, is that it is inherently unconstrained.

Conventional deterministic MPC is very well studied in literature [29] and can be seen as the constrained generalisation of the LQR controller. A further generalisation of deterministic MPC is stochastic MPC whereby either the variables, the constraints or both have stochastic elements. In current literature the trend is to convert all the stochastic elements of the control problem into deterministic ones. This usually makes the problem somewhat more tractable from a computational point of view.

This conversion is usually achieved via two distinct approaches. In the first approach, which is also the one we employ, the probability distributions are assumed Gaussian and the systems linear. This allows one to greatly simplify the problem at the cost of those relatively strong assumptions. The second approach is to use a particle/sampling approach. Here the distributions are approximated by particles (much like the Particle Filter of Section 6) and no assumptions are made of form of the distributions. It is also not necessary to assume linear dynamics. The major practical drawback of this approach is that it can quickly become computationally intractable.

Indeed, this is the approach taken by [5]. They attempt to solve the stochastic MPC problem with stochastic (chance) constraints and variables by approximating the current and predicted distributions with particles. Referring back to Section 6.3 we see that this is indeed possible. By using the particle approach to model distributions it is possible to convert the stochastic optimisation problem into a deterministic one. In the case where linear dynamics are used this becomes a Mixed Integer Linear or Quadratic Programming problem depending on the objective function. Their algorithm is appealing because it is not necessary to assume Gaussian distributions. However, it is possible that the algorithm could become computationally intractable due to the integer constraints which are used to approximate the chance constraints. It is necessary to include an integer variable for each particle at each time step in the prediction horizon. For large problems with long prediction horizons this can be problematic.

7.2 Unconstrained Stochastic Control

Theorem 7.1. Unconstrained Optimisation Equivalence Suppose we have two real valued objective functions $f(x_0, \mathbf{u})$ and $g(x_0, \mathbf{u})$ and we are required to minimise them over the same space where they are defined: $\mathbf{u} \in \mathcal{U}$ and $x_0 \in \mathcal{X}$. Furthermore, suppose there exists a real number $k > 0$ such that $\forall \mathbf{u} \in \mathcal{U}$ we have that $g(x_0, \mathbf{u}) + k = f(x_0, \mathbf{u})$. Finally, assume the existence and uniqueness of the global minimiser for each problem. Then the global minimiser \mathbf{u}^* of $g(x_0, \mathbf{u})$ also minimises $f(x_0, \mathbf{u})$.

Proof. This proof hold over differentiable and non-differentiable objective functions. Suppose not i.e. there exists $\mathbf{u}_g \in \mathcal{U}$ such that $g(x_0, \mathbf{u}_g) < g(x_0, \mathbf{u}) \forall \mathbf{u} \in \mathcal{U}$ but $f(x_0, \mathbf{u}_g) \not\leq f(x_0, \mathbf{u}) \forall \mathbf{u} \in \mathcal{U}$. This implies that for $\mathbf{u}_f \in \mathcal{U}$ the global minimiser of f we have $f(x_0, \mathbf{u}_f) \leq f(x_0, \mathbf{u}_g)$.

Consider the case where $f(x_0, \mathbf{u}_f) = f(x_0, \mathbf{u}_g)$. This implies that both \mathbf{u}_f and \mathbf{u}_g are global minimisers of f and contradicts our assumption that the global minimiser is unique.

Consider the case where $f(x_0, \mathbf{u}_f) < f(x_0, \mathbf{u}_g)$. Since $g(x_0, \mathbf{u}) + k = f(x_0, \mathbf{u}) \forall \mathbf{u} \in \mathcal{U}$ this implies that $g(x_0, \mathbf{u}_f) < g(x_0, \mathbf{u}_g)$. But this contradicts our assumption that \mathbf{u}_g is the global minimiser of g .

It must then hold that $f(x_0, \mathbf{u}_g) < f(x_0, \mathbf{u}) \forall \mathbf{u} \in \mathcal{U}$. Therefore the global minimiser \mathbf{u}_g of

$g(x_0, \mathbf{u})$ also minimises $f(x_0, \mathbf{u})$. □

Theorem 7.2. LQR and LQG Objective Function Difference Consider the LQR and LQG Objective Functions in (87) and (88) respectively.

$$J_{LQR}(x_0, \mathbf{u}) = \frac{1}{2} \sum_{k=0}^{N-1} (x_k^T Q x_k + u_k^T R u_k) + \frac{1}{2} x_N^T P_f x_N \quad (87)$$

$$\text{with } x_{t+1} = A x_t + B u_t$$

$$J_{LQG}(x_0, \mathbf{u}) = \mathbb{E} \left[\frac{1}{2} \sum_{k=0}^{N-1} (x_k^T Q x_k + u_k^T R u_k) + \frac{1}{2} x_N^T P_f x_N \right] \quad (88)$$

$$\text{with } x_{t+1} = A x_t + B u_t + w_{t+1}$$

Suppose x_0 is the state estimate supplied by the Kalman Filter given the latest observation in the stochastic case. In the deterministic case we have that $x_0 = \mathbb{E}[x_0] = \mu_0$ because we exactly observe the state. Given any input sequence $\mathbf{u} \in \mathcal{U}$, where \mathcal{U} is the shared admissible input space, we have that $J_{LQR}(x_0, \mathbf{u}) + \frac{1}{2} \sum_{k=0}^N \text{tr}(Q \Sigma_k) = J_{LQG}(x_0, \mathbf{u})$ where $\Sigma_{t+1} = W + A \Sigma_t A^T$ and Σ_0 is the covariance matrix of the current state given by the Kalman Filter.

Proof. Expanding the LQG objective function and noting that \mathbf{u} is deterministic we have (89). Note that the conditional expectations in the expansion originate from the graphical model in Figure 23 (due to the first order Markov assumption).

$$\begin{aligned} J_{LQG}(x_0, \mathbf{u}) &= \frac{1}{2} \mathbb{E} [x_0^T Q x_0 + u_0^T R u_0] + \frac{1}{2} \mathbb{E} [x_1^T Q x_1 + u_1^T R u_1 | x_0] + \dots \\ &\quad + \frac{1}{2} \mathbb{E} [x_{N-1}^T Q x_{N-1} + u_{N-1}^T R u_{N-1} | x_{N-2}] + \frac{1}{2} \mathbb{E} [x_N^T P_f x_N | x_{N-1}] \\ &= \frac{1}{2} \mathbb{E} [x_0^T Q x_0] + \frac{1}{2} u_0^T R u_0 + \frac{1}{2} \mathbb{E} [x_1^T Q x_1 | x_0] + \frac{1}{2} u_1^T R u_1 + \dots \\ &\quad + \frac{1}{2} \mathbb{E} [x_{N-1}^T Q x_{N-1} | x_{N-2}] + \frac{1}{2} u_{N-1}^T R u_{N-1} + \frac{1}{2} \mathbb{E} [x_N^T P_f x_N | x_{N-1}] \end{aligned} \quad (89)$$

We know that $x_0 \sim \mathcal{N}(\mu_0, \Sigma_0)$ because the current state estimate comes from the Kalman Filter. This means that we can evaluate the first expected value in (89) using Theorem 2.5 as shown in (90).

$$\mathbb{E} [x_0^T Q x_0] = \text{tr}(Q \Sigma_0) + \mu_0^T Q \mu_0 \quad (90)$$

Now we turn our attention to the second expected value in (89). First note that because we have x_0 and \mathbf{u} we can use the result from Section 5.2 to predict (optimally) the distribution of x_1 . Therefore we know that $x_1 \sim \mathcal{N}(A \mu_0 + B u_0, W + A \Sigma_0 A^T)$. Now we let $\mu_1 = A \mu_0 + B u_0$ and $\Sigma_1 = W + A \Sigma_0 A^T$. Then by using Theorem 2.5 as before we have (91).

$$\mathbb{E} [x_1^T Q x_1 | x_0] = \text{tr}(Q \Sigma_1) + \mu_1^T Q \mu_1 \quad (91)$$

Note that $\text{tr}(Q \Sigma_1)$ does not depend on u_0 but only on the initial state estimate x_0 which is independent of the future inputs \mathbf{u} . Notice that we can continue in this manner to simplify

the LQG objective function to (92).

$$J_{LQG}(x_0, \mathbf{u}) = \frac{1}{2} \sum_{k=0}^{N-1} (\mu_k^T Q \mu_k + u_k^T R u_k) + \frac{1}{2} \mu_N^T P_f \mu_N + \frac{1}{2} \sum_{k=0}^N \text{tr}(Q \Sigma_k) \quad (92)$$

with $\mu_{t+1} = A\mu_t + Bu_t$

and $\Sigma_{t+1} = W + A\Sigma_t A^T$

Now note that except for the last term $J_{LQG}(x_0, \mathbf{u})$ is exactly the same as $J_{LQR}(x_0, \mathbf{u})$. The conclusion follows because $\frac{1}{2} \sum_{k=0}^N \text{tr}(Q \Sigma_k)$ is independent of \mathbf{u} . \square

Theorem 7.3. Solution of the Finite Horizon LQG control problem We wish to solve the LQG control problem within the framework of this dissertation. The full problem is shown in (93).

$$\min_{\mathbf{u}} V(x_0, \mathbf{u}) = \mathbb{E} \left[\frac{1}{2} \sum_{k=0}^{N-1} (x_k^T Q x_k + u_k^T R u_k) + \frac{1}{2} x_N^T P_f x_N \right] \quad (93)$$

subject to $x_{t+1} = Ax_t + Bu_t + w_t$

and $y_t = Cx_t + v_t$

We assume that we have the Kalman Filter state estimate for x_0 . We use Theorem 7.2 to prove that given x_0 and $\forall \mathbf{u} \in \mathcal{U}$ we have that $J_{LQR}(x_0, \mathbf{u}) + \frac{1}{2} \sum_{k=0}^N \text{tr}(Q \Sigma_k) = J_{LQG}(x_0, \mathbf{u})$ with $\frac{1}{2} \sum_{k=0}^N \text{tr}(Q \Sigma_k) \in \mathbb{R}$ a constant depending only on x_0 . Thus we can use Theorem 7.1 to prove that we only need to solve for the optimal controller input \mathbf{u}^0 using the LQR objective function. Thus we can use Theorem 2.10 to find \mathbf{u} .

As we have mentioned before, the Separation Theorem states that the solution of the LQG control problem is achieved by using the Kalman Filter to optimally estimate the current state and then feeding that state estimate into the optimal LQR controller. It is reassuring that Theorem 7.3 confirms this result.

Theorem 7.4. Solution of the Infinite Horizon LQG control problem Using either the Separation Theorem [16] or using, with some minor adjustments, Theorems 7.1 and 7.2 it is possible to show that the infinite horizon LQG problem is solved in a similar manner. The Kalman Filter state estimate is used in conjunction with the infinite horizon LQR solution.

7.3 Chance Constrained Stochastic Control

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