

## EXAM

23 Jan. 2017 – 2h30

### Exercise 1 (12 pts.)

Consider a process whose step response model is given by the following coefficients:

$$g_1 = 0, \quad g_2 = 0.15, \quad g_3 = 0.2, \quad g_4 = 0.21, \quad g_5 \approx 0.21, \quad g_6 \approx 0.21 \dots$$

Compute the future control action sequence of a MPC algorithm at time  $t = 10$ , in two cases:

- A) reference  $r(t)$  unknown to the controller;
- B) planned reference dynamics ( $r(t)$  known to the controller)

In both cases, consider the following information:

- control horizon  $m = 2$ ;
- reference  $r(t) = \begin{cases} 0.1t, & 0 \leq t < 12 \\ r(t-1) - 0.1, & t \geq 12 \end{cases}$ ;
- cost function  $J = e^T e + \lambda u^T u$ , where  $e$  is the vector of future errors between predicted output and reference trajectory and  $\lambda = 0.2$ ;
- control actions and available measured outputs at time  $t = 10$ :
  - $u(5) = 1, u(6) = 1.2, u(7) = 1.4, u(8) = 1.7, u(9) = 1.9$
  - $y_m(6) = 0.4, y_m(7) = 0.52, y_m(8) = 0.64, y_m(9) = 0.76, y_m(10) = 0.87$

### Exercise 2 (12 pts.)

Let the process be described by the transfer function:  $P(s) = \frac{s-1}{(s+10)(s+1)} e^{-\theta s}$ , with  $\theta \in (0.5, 11)$ , and let the process model be  $\tilde{P}(s) = \frac{s-1}{(s+10)(s+1)} e^{-s}$ .

Design a controller by using the IMC design such that:

- a. the controlled system has 0 steady-state error for step inputs;
- b. the controlled system is robustly stable against the uncertainties of the parameter  $\theta$ .

If possible, write the controller as a Smith Predictor controller.

### Questions (6 pt.)

- i) Why may a feedback delay cause instability and when is it possible to use a Padé approximation?  
(1/2 pg. max, 3pt)
- ii) Which are the main advantages of MPC in assuring safety of industrial plants with respect to classic feedback control strategies?  
(1/2 pg. max, 3pt)

## Solution of exercise 1

Firstly, we note that the coefficient  $g_1$  is 0: this means that the process has an input-output delay  $d = 1$ . Then, we have to consider a prediction horizon  $p \geq m + 1 = 3$ . We chose  $p = 3$ . The samples  $g_4, g_5$  and  $g_6$  have the same value; thus, we select the first 4 samples as the step response model, i.e.,  $N = 4$ .

The dynamic matrix is  $G = \begin{pmatrix} g_1 & 0 \\ g_2 & g_1 \\ g_3 & g_2 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0.15 & 0 \\ 0.2 & 0.15 \end{pmatrix} \in \mathbb{R}^{p \times m}$ .

The matrix  $G$  is used to compute the solution of the constrained optimization problem:  $u = (G^T G)^{-1} G^T (w - f)$ , with  $(G^T G + \lambda I)^{-1} G^T = \begin{pmatrix} 0 & 0.58 & 0.70 \\ 0 & -0.08 & 0.58 \end{pmatrix}$ .

The reference trajectory  $r(t)$  is computed from the given formula.

- A) If the reference is known to the controller, we consider  $w(t) = r(t), \forall t$ : at time  $t = 10$  we will then consider the following references over the prediction period:  $w_A(11) = 1.1, w_A(12) = 1, w_A(13) = 0.9$ .
- B) If the reference is unknown to the controller, we consider  $w(t + k) = r(t), k = 1, 2, 3, \forall t$ :  
 $w_B(10 + k) = r(10) = 1, k = 1, 2, 3$ .

The past control variations are computed as follows:

$$\Delta u(6) = u(6) - u(5) = 0.2, \Delta u(7) = u(7) - u(6) = 0.2, \Delta u(8) = u(8) - u(7) = 0.3, \\ \Delta u(9) = u(9) - u(8) = 0.2.$$

Then, we compute the free response at time  $t = 10$  over the prediction horizon:

$t = 10$

$$\begin{aligned} k = 1 \quad & f(11) = y_m(10) + \sum_{i=1, \dots, 4} (g_{i+1} - g_i) \Delta u(10 - i) = \\ & = 0.87 + (g_2 - g_1) \Delta u(9) + (g_3 - g_2) \Delta u(8) + (g_4 - g_3) \Delta u(7) + (g_5 - g_4) \Delta u(6); \\ & = 0.87 + 0.15 \cdot 0.2 + 0.05 \cdot 0.3 + 0.01 \cdot 0.2 = 0.92; \\ k = 2 \quad & f(12) = y_m(10) + \sum_{i=1, \dots, 4} (g_{i+2} - g_i) \Delta u(10 - i) =; \\ & = 0.87 + (g_3 - g_1) \Delta u(9) + (g_4 - g_2) \Delta u(8) + (g_5 - g_3) \Delta u(7) + (g_6 - g_4) \Delta u(6); \\ & = 0.87 + 0.2 \cdot 0.2 + 0.06 \cdot 0.3 + 0.01 \cdot 0.2 = 0.93; \\ k = 3 \quad & f(13) = y_m(10) + \sum_{i=1, \dots, 4} (g_{i+3} - g_i) \Delta u(10 - i) =. \\ & = 0.87 + (g_4 - g_1) \Delta u(9) + (g_5 - g_2) \Delta u(8) + (g_6 - g_3) \Delta u(7) + (g_7 - g_4) \Delta u(6); \\ & = 0.87 + 0.21 \cdot 0.2 + 0.06 \cdot 0.3 + 0.01 \cdot 0.2 = 0.93; \end{aligned}$$

The control action sequence is then computed in the two cases:

$$\begin{aligned} \text{A) } \begin{pmatrix} \Delta u(10) \\ \Delta u(11) \end{pmatrix} &= (G^T G + \lambda I)^{-1} G^T (w_A - f) = \begin{pmatrix} 0 & 0.58 & 0.70 \\ 0 & -0.08 & 0.58 \end{pmatrix} \left( \begin{pmatrix} 1.1 \\ 1 \\ 0.9 \end{pmatrix} - \begin{pmatrix} 0.92 \\ 0.93 \\ 0.93 \end{pmatrix} \right) = \begin{pmatrix} 0.02 \\ -0.02 \end{pmatrix} \\ \Rightarrow u(10) &= u(9) + \Delta u(10) = 1.92, u(11) = u(10) + \Delta u(11) = 1.9. \end{aligned}$$

$$\begin{aligned} \text{B) } \begin{pmatrix} \Delta u(10) \\ \Delta u(11) \end{pmatrix} &= (G^T G + \lambda I)^{-1} G^T (w_A - f) = \begin{pmatrix} 0 & 0.58 & 0.70 \\ 0 & -0.08 & 0.58 \end{pmatrix} \left( \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 0.92 \\ 0.93 \\ 0.93 \end{pmatrix} \right) = \begin{pmatrix} 0.09 \\ -0.04 \end{pmatrix} \\ \Rightarrow u(10) &= u(9) + \Delta u(10) = 1.99, u(11) = u(10) + \Delta u(11) = 1.95. \end{aligned}$$

## Solution of exercise 2.

The nominal process  $\tilde{P}(s)$  is stable, therefore it is possible to design a stable controller  $Q(s)$  to stabilize the closed-loop nominal system.

Moreover, since the time-delay  $\theta$  of the process is larger then the time constant  $\tau = 0.1s$  of the process, we cannot use a Padé approximation to write the delay term as a transfer function.

The IMC design consists in the following steps:

Step 1)

- a) Factorize the nominal process in a minimum-phase term and a non-minimum-phase term:

$$\tilde{P}(s) = \tilde{P}_+(s)\tilde{P}_-(s), \text{ with } \tilde{P}_+(s) = (1-s)e^{-s} \text{ and } \tilde{P}_-(s) = -\frac{1}{10} \frac{1}{(1+s/10)(1+s)}.$$

- b) Define the controller as follows:  $\tilde{Q}(s) = \left(\tilde{P}_-(s)\right)^{-1} = -10 \cdot (1+s/10)(1+s)$ .

Step 2)

Design the controller  $Q(s) = \tilde{Q}(s)f(s)$ , where the IMC filter  $f(s)$  must be such that a) the controller  $Q(s)$  is proper and b) the overall system is of type 1 (i.e.,  $\tilde{T}(0) = \tilde{P}(0)Q(0) = 1$ ).

Thus, we use the well-known filter  $f(s) = \frac{1}{(1+\lambda s)^n}$  with  $n = 2$ . In fact:

- a)  $Q(s) = \tilde{Q}(s)f(s) = -10 \frac{(1+s/10)(1+s)}{(1+\lambda s)^2}$  is proper;
- b)  $\tilde{T}(0) = \tilde{P}(0)Q(0) = \left[\tilde{P}_+(s)\tilde{P}_-(s) \left(\tilde{P}_-(s)\right)^{-1} f(s)\right]_{s=0} = \left[\frac{1-s}{(1+\lambda s)^2} e^{-s}\right]_{s=0} = 1$ .

Step 3)

Determine the value of  $\lambda$  such that the sufficient condition for robust stability holds:

$$|l_m(j\omega)\tilde{T}(j\omega)| < 1, \forall \omega,$$

where

$$|\tilde{T}(j\omega)| = |\tilde{P}(j\omega)Q(j\omega)| = \left| -\frac{1}{10} \frac{1-j\omega}{(1+\frac{j\omega}{10})(1+j\omega)} e^{-j\omega} \cdot \left( -10 \frac{(1+\frac{j\omega}{10})(1+j\omega)}{(1+\lambda j\omega)^2} \right) \right| = \left| \frac{1-j\omega}{(1+\lambda j\omega)^2} \right|,$$

and  $l_m(j\omega)$  is an upper-bound of the multiplicative uncertainty  $\Delta_m(j\omega)$ , i.e., a function such that  $|l_m(j\omega)| > |\Delta_m(j\omega)|, \forall \omega$ .

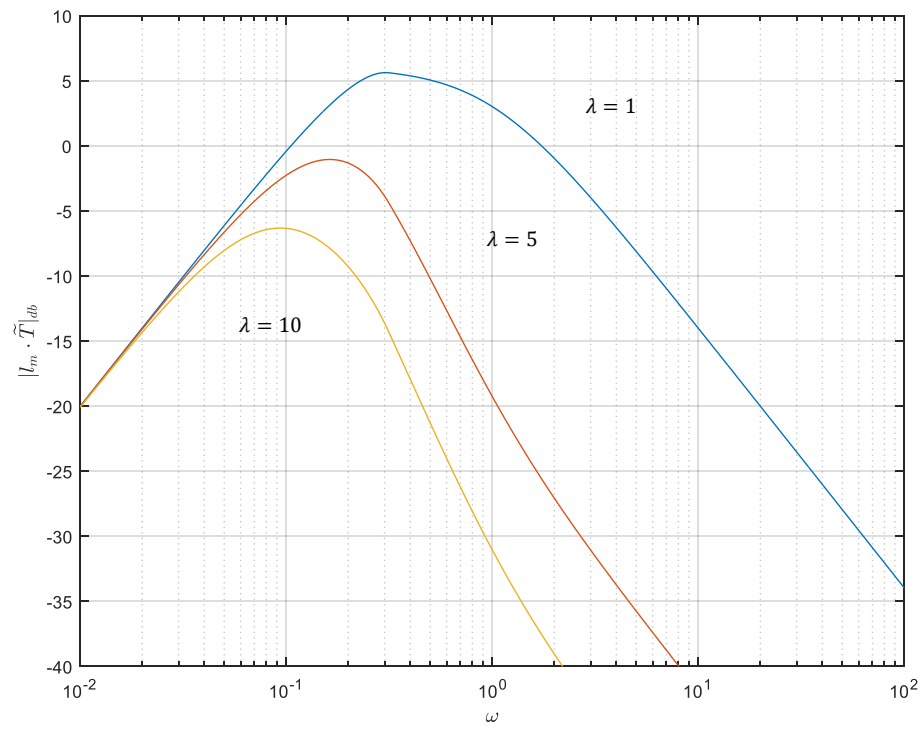
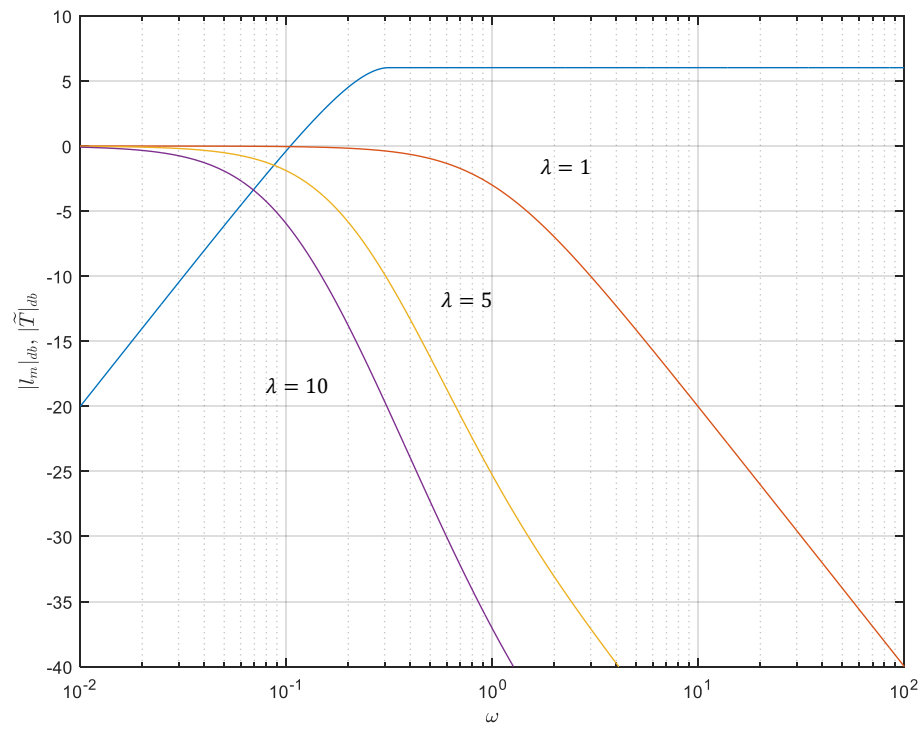
By definition, the multiplicative uncertainty is defined as

$$\Delta_m(j\omega) := \frac{P(j\omega) - \tilde{P}(j\omega)}{\tilde{P}(j\omega)} = \frac{\frac{j\omega-1}{(j\omega+10)(j\omega+1)} e^{-\theta j\omega} - \frac{j\omega-1}{(j\omega+10)(j\omega+1)} e^{-j\omega}}{\frac{j\omega-1}{(j\omega+10)(j\omega+1)} e^{-j\omega}} = e^{-j\omega\delta} - 1, \text{ with } \delta = \theta - 1.$$

From theory, we know that an upper-bound is defined as  $l_m(j\omega) = \begin{cases} e^{-j\omega\delta_{max}} - 1, & \text{if } \omega \leq \frac{\pi}{\delta_{max}} \\ 2, & \text{if } \omega > \frac{\pi}{\delta_{max}} \end{cases}$ , with

$$\delta_{max} = \max_{\theta \in (0.5, 3)} |\delta| = \max_{\theta \in (0.5, 3)} |\theta - 1| = 10.$$

The figures below show that for  $\lambda \geq 5$  the condition is met. For instance, we choose  $\lambda = 10$ .



The resulting IMC controller is then  $Q(s) = -10 \frac{(1+s/10)(1+s)}{(1+10s)^2}$ .

To write the controller in the SP form we recall the SP controller scheme and its IMC form in the following Figure 1. and 2., respectively:

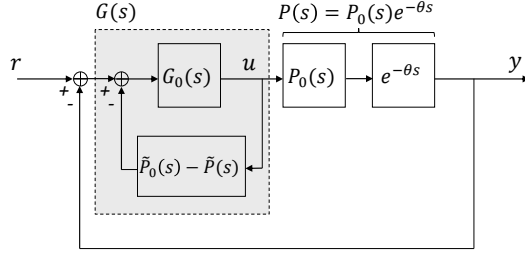


Figure 1.

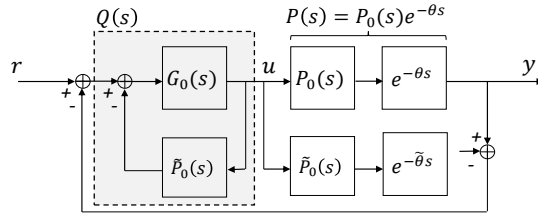


Figure 2.

We then compute  $G(s)$  as  $G(s) = \frac{G_0(s)}{1+G_0(s)(\tilde{P}_0(s)-\tilde{P}(s))}$  and  $G_0(s)$  as  $G_0(s) = \frac{Q(s)}{1-Q(s)\tilde{P}_0(s)}$ .

The SP primary controller is then  $G_0(s) = -\frac{10}{21} \frac{(1+\frac{s}{10})(1+s)}{s(1+\frac{s}{100})}$ .