

## EXAM

8 Feb. 2016

### Exercise 1 (10 pts.)

Let the process be described by the transfer function:  $P(s) = -K \frac{1}{(1+10s)^2} e^{-0.2s}$ , with  $K \in (1, 2.5]$ .

1. Considering the nominal value  $\tilde{K} = 2$  and following the IMC design, develop a controller 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  $K$ .
2. Compute the equivalent classic controller.

### Exercise 2 (10 pts.)

Consider a process whose state-space model is:

$$\begin{cases} \dot{x}(t) = Mx(t-1) + Nu(t-1) \\ y(t) = Qx(t) \end{cases}, \text{ with } M = 0.2, N = -0.1, Q = 2.$$

Compute the control actions of a Predictive Functional Control algorithm at time  $t = 4$ , with:

- a. control horizon  $m = 3$ ;
- b. prediction horizon  $p = 3$ ;
- c. number of coincident points  $n_h = 2$ ;
- d. basis functions set:  $B_1(t) = \cos \frac{\pi}{4}t, B_2(t) = \sin \frac{\pi}{4}t, n_B = 2$ ;
- e. constant reference  $w(t) = r(t) = 2.5, \forall t$ ;
- f. cost function  $J = e^T e$ , where  $e$  is the vector of future errors between predicted output and reference trajectory;
- g. model outputs:  $y(0) = 0, y(1) = 1.4, y(2) = 1.9, y(3) = 2.2$ ;
- h. past state values:  $x(0) = 0.10, x(1) = 0.72, x(2) = 0.94, x(3) = 1.09$ ;
- i. past control values:  $u(0) = -7, u(1) = -7, u(2) = -8, u(3) = -9$ ;
- j. measured outputs:  $y_m(0) = 0, y_m(1) = 1.6, y_m(2) = 2.1, y_m(3) = 2.4, y_m(4) = 2.7$ ;
- k. the plant-model error (i.e., the difference between future measured outputs  $y_m(t+k)$  and the predicted model outputs  $y(t+k)$  at future time instants) is equal to  $\hat{e}(t+k|t) = (y_m(t) - y(t)), k = 1, 2, \dots, p$ .

### Questions (10 pt.)

- i) Check the stability of the process  $P(s) = \frac{1-\frac{s}{10}}{s(1+s)(1+\frac{s}{10})} e^{-0.5s}$  controlled by a proportional feedback controller  $G(s) = 1$  (it is sufficient to use approximated Bode diagrams).
- ii) List pros and cons of the prediction models of the MPC algorithms DMC, MAC, PFC and GPC (write a table with bullet lists).

## Solution of exercise 1

1. Since the delay (0.1s) is at least one order of magnitude smaller than the time constant of the process ( $\tau$  is between 1s and 10s), we use the 1/1 Padé approximation and approximate the process as a transfer function without delays:  $P^P(s) = -K \frac{1}{(1+10s)^2} \frac{1-0.1s}{1+0.1s}$ . The process is stable, therefore it is possible to design a stable

controller  $Q(s)$  to stabilize the closed-loop nominal system, with nominal process  $\tilde{P}^P(s) = -2 \frac{1}{(1+10s)^2} \frac{1-0.1s}{1+0.1s}$ .

The IMC design procedure to robustly stabilize the approximated process  $P^P(s)$  consists in the following 3 steps:

**Step 1)** a) Factorize the nominal process in a minimum-phase term and a non-minimum-phase term:

$\tilde{P}^P(s) = \tilde{P}_+^P(s) \tilde{P}_-^P(s)$ , with  $\tilde{P}_+^P(s) = (1 - 0.1s)$  and  $\tilde{P}_-^P(s) = -2 \frac{1}{(1+10s)^2(1+0.1s)}$ . b) Define the controller as

$$\tilde{Q}(s) = \left( \tilde{P}_-^P(s) \right)^{-1} = -\frac{1}{2} (1 + 10s)^2 (1 + 0.1s)$$

**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. We use the filter  $f(s) = \frac{1}{(1+\lambda s)^n}$  with  $n = 3$ . In fact:

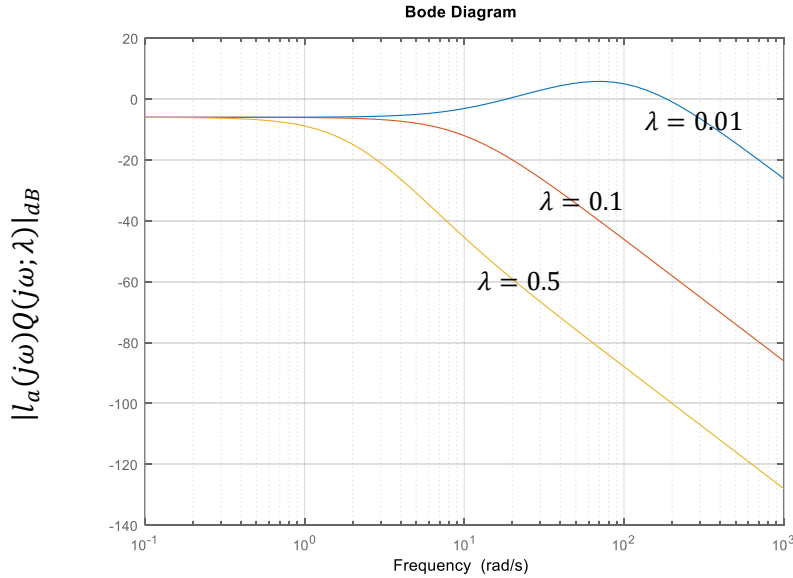
a)  $Q(s) = \tilde{Q}(s)f(s) = -\frac{1}{2} \frac{(1+10s)^2(1+0.1s)}{(1+\lambda s)^3}$  is proper;

b)  $\tilde{T}^P(0) = \tilde{P}^P(0)Q(0) = \left[ \tilde{P}_+^P(s) \tilde{P}_-^P(s) \left( \tilde{P}_-^P(s) \right)^{-1} f(s) \right]_{s=0} = \left[ \frac{1-0.1s}{(1+\lambda s)^3} \right]_{s=0} = 1$ .

**Step 3)** Determine the value of  $\lambda$  such that the sufficient condition for robust stability holds:  $|l_a(j\omega)Q(j\omega)| < 1, \forall \omega$ , where  $l_a(j\omega)$  is an upper-bound of the additive uncertainty  $\Delta_a(j\omega)$ , i.e., a function such that  $|l_a(j\omega)| > |\Delta_a(j\omega)|, \forall \omega$ . By definition, the additive uncertainty is  $\Delta_a(j\omega) := P^P(j\omega) - \tilde{P}^P(j\omega) = (2 - K) \frac{1}{(1+10s)^2} \frac{1-0.1s}{1+0.1s}$ .

Since  $K \in (1, 2.5]$ , an upper-bound of  $|\Delta_a(j\omega)|$  is simply  $l_a(j\omega) = \left| \frac{1}{(1+10s)^2} \frac{1-0.1s}{1+0.1s} \right|_{s=j\omega} = \left| \frac{1}{(1+10j\omega)^2} \right|$ . The robust

stability condition is then  $|l_a(j\omega)Q(j\omega)| = \left| \frac{1}{2} \frac{1-0.1j\omega}{(1+\lambda j\omega)^3} \right| < 1, \forall \omega$ , which is satisfied at least for  $\lambda > 0.1$  (see the bode diagram below).



Since we are using the Padé approximation, we set a conservative value  $\lambda = 1$  and obtain the following controller

$$Q(s) = -\frac{1}{2} \frac{(1+10s)^2(1+0.1s)}{(1+0.5s)^3}$$

2. The controller of the equivalent classic control scheme is computed from the IMC controller as follows:

$$G(s) = \frac{Q(s)}{1 - \tilde{P}^P(s)Q(s)} = -\frac{1}{2} \frac{(1+10s)^2(1+0.1s)}{(1+0.5s)^3 - (1-0.1s)} = -\frac{1}{2} \frac{(1+10s)^2(1+0.1s)}{s(0.125s^2 + 0.75s + 1.6)} = -4 \frac{(1+10s)^2(1+0.1s)}{s(s+3+j1.95)(s+3-j1.95)}$$

## Solution of exercise 2.

To develop the PFC controller, we need to select coincident points. We chose  $h_1 = 1$  and, since the control horizon is  $p = 3$ ,  $h_2 = 3$ .

Firstly, we have to compute the model response to the base functions in the coincidence points, considering null initial conditions:

$$t = h_1 = 1$$

$$B_1: \begin{cases} x_{B_1}(1) = 0.2x_{B_1}(0) - 0.1B_1(0) = 0 - 0.1 \cos 0 = -0.1; \\ y_{B_1}(1) = 2x_{B_1}(1) = -0.2 \end{cases};$$

$$B_2: \begin{cases} x_{B_2}(1) = 0.2x_{B_2}(0) - 0.1B_2(0) = 0 - 0.1 \sin 0 = 0; \\ y_{B_2}(1) = 2x_{B_2}(1) = 0 \end{cases};$$

$$t = 2$$

$$B_1: \begin{cases} x_{B_1}(2) = 0.2x_{B_1}(1) - 0.1B_1(1) = -0.02 - 0.1 \cos \frac{\pi}{4} = -0.09; \\ y_{B_1}(2) = 2x_{B_1}(2) = -0.18 \end{cases};$$

$$B_2: \begin{cases} x_{B_2}(2) = 0.2x_{B_2}(1) - 0.1B_2(1) = 0 - 0.1 \sin \frac{\pi}{4} = -0.07; \\ y_{B_2}(2) = 2x_{B_2}(2) = -0.14 \end{cases};$$

$$t = h_2 = 3$$

$$B_1: \begin{cases} x_{B_1}(3) = 0.2x_{B_1}(2) - 0.1B_1(2) = 0.18 - 0.1 \cos \frac{\pi}{2} = -0.02; \\ y_{B_1}(3) = 2x_{B_1}(2) = -0.04 \end{cases};$$

$$B_2: \begin{cases} x_{B_2}(3) = 0.2x_{B_2}(2) - 0.1B_2(2) = -0.01 - 0.1 \sin \frac{\pi}{2} = -0.11; \\ y_{B_2}(3) = 2x_{B_2}(2) = -0.22 \end{cases};$$

Thus,  $y_B(h_1) = (y_{B_1}(h_1) \ y_{B_2}(h_1)) = (-0.2 \ 0)$ ,  $y_B(h_2) = (y_{B_1}(h_2) \ y_{B_2}(h_2)) = (-0.04 \ -0.22)$ .

The matrix  $Y_B \in \mathbb{R}^{n_H \times n_B}$  is then  $Y_B = \begin{pmatrix} y_B(h_1) \\ y_B(h_2) \end{pmatrix} = \begin{pmatrix} -0.2 & 0 \\ -0.04 & -0.22 \end{pmatrix}$ .

The matrix  $Y_B$  is used to compute the solution of the unconstrained optimization problem (f.):  $\mu^*(t) = (Y_B^T Y_B)^{-1} Y_B^T (w - f)$ , with  $(Y_B^T Y_B)^{-1} Y_B^T = \begin{pmatrix} -5 & 0 \\ 0.9 & -4.5 \end{pmatrix}$ , where  $\mu^*$  is the vector of the optimal parameters at time  $t$ . The control action is computed as  $u(t) = \mu^{*T} B(0)$ , where  $B(0)$  is the column vector of base functions  $B_i(k)$ ,  $i = 1, 2$ , evaluated for  $k = 0$ .

Since the reference is constant, the vector of the future reference values evaluated in the coincidence points  $h_1 = 1$  and  $h_2 = 3$  is  $w(t+k) = \begin{pmatrix} 2.5 \\ 2.5 \end{pmatrix}$ ,  $t = 1, 2, \dots, k = 1, 2, \dots$ .

The output predictions at time  $t = 4$  are

$$\hat{y}(4+k|4) = y(4+k) + \hat{e}(4+k|4) = \sum_{i=1,2} y_{B_i}(k) \mu_i(4) + QM^k x(4) + \hat{e}(4+k|4), k = 1, 2, 3.$$

The last two terms constitute the free response and, by assumption k., are computed as

$$f(4+k|4) = QM^k x(4) + \hat{e}(4+k|4) = QM^k x(4) + (y_m(4) - y(4)), k = 1, 2, 3.$$

The measured output is given (assumption j.,  $y_m(4) = 2.7$ ), whereas the model output is computed from assumptions h. and i.:

$$\begin{cases} x(4) = 0.2x(3) - 0.1u(3) = 0.2 \cdot 1.09 - 0.1 \cdot (-9) = 1.12 \\ y(4) = 2x(4) = 2.24 \end{cases}$$

The output predictions are then

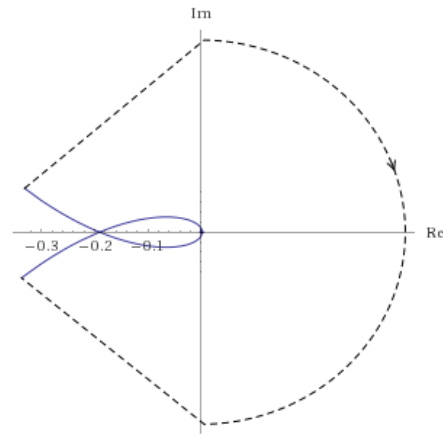
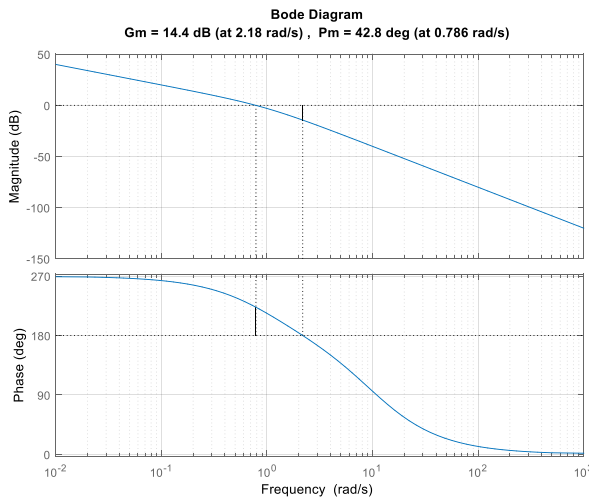
$$\begin{aligned} \underline{h_1 = 1} \quad f(5) &= QM^{h_1} x(4) + (y_m(4) - y(4)) = 0.45 + 0.46 = 0.91; \\ \underline{h_2 = 3} \quad f(7) &= QM^{h_2} x(4) + (y_m(4) - y(4)) = 0.07 + 0.46 = 0.53. \end{aligned}$$

Finally we can compute the contro action as follows:

$$\begin{aligned} d &= (w - f) = \begin{pmatrix} 2.5 \\ 2.5 \end{pmatrix} - \begin{pmatrix} 0.91 \\ 0.53 \end{pmatrix} = \begin{pmatrix} 1.59 \\ 1.97 \end{pmatrix}. \\ \mu^*(4) &= \begin{pmatrix} \mu_1^*(4) \\ \mu_2^*(4) \end{pmatrix} = \begin{pmatrix} -5 & 0 \\ 0.9 & -4.5 \end{pmatrix} \begin{pmatrix} 1.59 \\ 1.97 \end{pmatrix} = \begin{pmatrix} -7.95 \\ -7.51 \end{pmatrix}; \\ u(4) &= \mu_1^*(4)B_1(0) + \mu_2^*(4)B_2(0) = -7.95 \cdot \cos 0 - 7.51 \cdot \sin 0 = -7.95. \end{aligned}$$

### Question i)

To check the stability of the closed-loop time delay system we check the stability of the delay-free system, with open-loop transfer function  $F_0(s) = \frac{1 - \frac{s}{10}}{s(1+s)(1+\frac{s}{10})}$ , and compute the delay margin. The Nyquist diagram (below, on the right) shows that the closed-loop system is stable (no poles with positive real part in  $F_0(s)$  and no loops of  $\vec{F}_0(j\omega)$  around -1). From the Bode diagrams (below, on the left) we evaluate the phase margin  $m_\phi = 0.747rad$  and the crossover frequency  $\omega_\phi = 0.786 \frac{rad}{s}$ .



The delay margin is then, by definition,  $m_\tau := \frac{\omega_\phi}{m_\phi} = 1.05s$ , which is larger than the delay of the system; therefore, the closed-loop time-delay system is asymptotically stable.