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% Initialization and model definition
run ../handout_files/init_files_2021_v2/init06.m
addpath(genpath("../handout_files/template_problem_2"))

% State Space model (x = [lambda r p p_dot]')
Ts = 0.25; % sampling time

Ac = [
    0    1    0    0;
    0    0   -K_2    0;
    0    0    0    1;
    0    0  -K_1*K_pp -K_1*K_pd];

Bc = [
    0;
    0;
    0;
    K_1*K_pp];

% Discrete model
A = eye(4) + Ts * Ac;
B = Ts*Bc;

% Initial value
x0 = [
    pi;           % Lambda
    0;           % r
    0;           % p
    0;           % p_dot
];

% Number of states and inputs
mx = size(A,2); % number of states
mu = size(B,2); % number of inputs

% Time horizon and initialization
N = 100;           % Time horizon for states
M = N;           % Time horizon for inputs
z = zeros(N*mx+M*mu,1); % Initialize z for the whole horizon
z0 = z;           % Initial value for optimization

% Bounds |p_k| <= (60*pi)/360 = 1/6 * pi
ul = -pi/6;       % Lower bound on control
uu = pi/6;        % Upper bound on control

xl = -Inf*ones(mx,1); % Lower bound on states (no bound)
xu = Inf*ones(mx,1);  % Upper bound on states (no bound)
xl(3) = ul;          % Lower bound on state x3
xu(3) = uu;          % Upper bound on state x3

% Constraints
[zlb,zub] = gen_constraints(N,M,xl,xu,ul,uu);

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zlb(N*mx+M*mu) = 0; % We want the last input to be zero
zub(N*mx+M*mu) = 0; % We want the last input to be zero

% Cost function
Q = zeros(mx,mx);
Q(1,1) = 1; % Weight on state x1
Q(2,2) = 0; % Weight on state x2
Q(3,3) = 0; % Weight on state x3
Q(4,4) = 0; % Weight on state x4

R = 12; % Weight on input, use (0.12, 1.2, 12)
G = 2*gen_q(Q,R,N,M); % CostMatrix
c = []; % linear constant term

% Liner model system matrices
Aeq = gen_aeq(A,B,N,mx,mu);
beq = zeros(size(Aeq, 1), 1);
beq(1:size(A, 1)) = A*x0;

% Solve QP problem with linear model
tic
[z,lambda] = quadprog(G,c,[], [], Aeq, beq, zlb, zub);
t1=toc;

% Calculate objective value
phil = 0.0;
PhiOut = zeros(N*mx+M*mu,1);
for i=1:N*mx+M*mu
    phil=phil+G(i,i)*z(i)*z(i);
    PhiOut(i) = phil;
end

% Extract control inputs and states
u = [z(N*mx+1:N*mx+M*mu); z(N*mx+M*mu)]; % Control input from solution

x1 = [x0(1); z(1:mx:N*mx)]; % State x1 from solution
x2 = [x0(2); z(2:mx:N*mx)]; % State x2 from solution
x3 = [x0(3); z(3:mx:N*mx)]; % State x3 from solution
x4 = [x0(4); z(4:mx:N*mx)]; % State x4 from solution

num_variables = 5/Ts;
zero_padding = zeros(num_variables,1);
unit_padding = ones(num_variables,1);

u = [zero_padding; u; zero_padding];
x1 = [pi*unit_padding; x1; zero_padding];
x2 = [zero_padding; x2; zero_padding];
x3 = [zero_padding; x3; zero_padding];
x4 = [zero_padding; x4; zero_padding];

% Export to simulink
t = 0:Ts:Ts*(length(u)-1);
u_simulink = timeseries(u, t);

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Minimum found that satisfies the constraints.

Optimization completed because the objective function is non-decreasing in feasible directions, to within the value of the optimality tolerance, and constraints are satisfied to within the value of the constraint tolerance.

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