

Contents

1	Getting Started with Model Predictive Control	1
1.1	Introduction	1
1.2	Models and Modeling	1
1.2.1	Linear Dynamic Models	2
1.2.2	Input-Output Models	3
1.2.3	Distributed Models	4
1.2.4	Discrete Time Models	5
1.2.5	Constraints	6
1.2.6	Deterministic and Stochastic	9
1.3	Introductory MPC Regulator	11
1.3.1	Linear Quadratic Problem	11
1.3.2	Optimizing Multistage Functions	12
1.3.3	Dynamic Programming Solution	18
1.3.4	The Infinite Horizon LQ Problem	21
1.3.5	Controllability	23
1.3.6	Convergence of the Linear Quadratic Regulator	24
1.4	Introductory State Estimation	26
1.4.1	Linear Systems and Normal Distributions	27
1.4.2	Linear Optimal State Estimation	29
1.4.3	Least Squares Estimation	33
1.4.4	Moving Horizon Estimation	39
1.4.5	Observability	41
1.4.6	Convergence of the State Estimator	43
1.5	Tracking, Disturbances, and Zero Offset	46
1.5.1	Tracking	46
1.5.2	Disturbances and Zero Offset	49
1.6	Exercises	60
2	Model Predictive Control—Regulation	89
2.1	Introduction	89
2.2	Model Predictive Control	91
2.3	Dynamic Programming Solution	107
2.4	Stability	112
2.4.1	Introduction	112

2.4.2	Stabilizing Conditions	114
2.4.3	Exponential Stability	120
2.4.4	Controllability and Observability	120
2.4.5	Time-Varying Systems	123
2.5	Examples of MPC	130
2.5.1	The Unconstrained Linear Quadratic Regulator	132
2.5.2	Unconstrained Linear Periodic Systems	133
2.5.3	Stable Linear Systems with Control Constraints	134
2.5.4	Linear Systems with Control and State Constraints	136
2.5.5	Constrained Nonlinear Systems	139
2.5.6	Constrained Nonlinear Time-Varying Systems	141
2.6	Is a Terminal Constraint Set \mathbb{X}_f Necessary?	144
2.7	Suboptimal MPC	147
2.7.1	Extended State	150
2.7.2	Asymptotic Stability of Difference Inclusions	150
2.8	Economic Model Predictive Control	153
2.8.1	Asymptotic Average Performance	155
2.8.2	Dissipativity and Asymptotic Stability	156
2.9	Discrete Actuators	160
2.10	Concluding Comments	163
2.11	Notes	166
2.12	Exercises	172
3	Robust and Stochastic Model Predictive Control	193
3.1	Introduction	193
3.1.1	Types of Uncertainty	193
3.1.2	Feedback Versus Open-Loop Control	195
3.1.3	Robust and Stochastic MPC	200
3.1.4	Tubes	202
3.1.5	Difference Inclusion Description of Uncertain Systems	203
3.2	Nominal (<i>Inherent</i>) Robustness	204
3.2.1	Introduction	204
3.2.2	Difference Inclusion Description of Discontinuous Systems	206
3.2.3	When Is Nominal MPC Robust?	207
3.2.4	Robustness of Nominal MPC	209
3.3	Min-Max Optimal Control: Dynamic Programming Solution	214
3.3.1	Introduction	214
3.3.2	Properties of the Dynamic Programming Solution	216

3.4	Robust Min-Max MPC	220
3.5	Tube-Based Robust MPC	223
3.5.1	Introduction	223
3.5.2	Outer-Bounding Tube for a Linear System with Additive Disturbance	224
3.5.3	Tube-Based MPC of Linear Systems with Additive Disturbances	228
3.5.4	Improved Tube-Based MPC of Linear Systems with Additive Disturbances	234
3.6	Tube-Based MPC of Nonlinear Systems	236
3.6.1	The Nominal Trajectory	238
3.6.2	Model Predictive Controller	238
3.6.3	Choosing the Nominal Constraint Sets \bar{U} and \bar{X}	242
3.7	Stochastic MPC	246
3.7.1	Introduction	246
3.7.2	Stabilizing Conditions	248
3.7.3	Stochastic Optimization	248
3.7.4	Tube-Based Stochastic MPC for Linear Constrained Systems	249
3.8	Notes	257
3.9	Exercises	262
4	State Estimation	269
4.1	Introduction	269
4.2	Full Information Estimation	269
4.2.1	State Estimation as Optimal Control of Estimate Error	278
4.2.2	Duality of Linear Estimation and Regulation	281
4.3	Moving Horizon Estimation	283
4.3.1	Zero Prior Weighting	283
4.3.2	Nonzero Prior Weighting	287
4.3.3	Constrained Estimation	294
4.3.4	Smoothing and Filtering Update	295
4.4	Bounded Disturbances	300
4.5	Other Nonlinear State Estimators	308
4.5.1	Particle Filtering	308
4.5.2	Extended Kalman Filtering	309
4.5.3	Unscented Kalman Filtering	310
4.5.4	EKF, UKF, and MHE Comparison	312
4.6	On combining MHE and MPC	318

4.7	Notes	325
4.8	Exercises	327
5	Output Model Predictive Control	339
5.1	Introduction	339
5.2	A Method for Output MPC	341
5.3	Linear Constrained Systems: Time-Invariant Case	344
5.3.1	Introduction	344
5.3.2	State Estimator	344
5.3.3	Controlling \hat{x}	346
5.3.4	Output MPC	348
5.3.5	Computing the Tightened Constraints	352
5.4	Linear Constrained Systems: Time-Varying Case	353
5.5	Offset-Free MPC	353
5.5.1	Estimation	355
5.5.2	Control	356
5.5.3	Convergence Analysis	360
5.6	Nonlinear Constrained Systems	363
5.7	Notes	363
5.8	Exercises	366
6	Distributed Model Predictive Control	369
6.1	Introduction and Preliminary Results	369
6.1.1	Least Squares Solution	370
6.1.2	Stability of Suboptimal MPC	375
6.2	Unconstrained Two-Player Game	380
6.2.1	Centralized Control	382
6.2.2	Decentralized Control	383
6.2.3	Noncooperative Game	384
6.2.4	Cooperative Game	392
6.2.5	Tracking Nonzero Setpoints	398
6.2.6	State Estimation	405
6.3	Constrained Two-Player Game	406
6.3.1	Uncoupled Input Constraints	408
6.3.2	Coupled Input Constraints	411
6.3.3	Exponential Convergence with Estimate Error	413
6.3.4	Disturbance Models and Zero Offset	415
6.4	Constrained M -Player Game	419
6.5	Nonlinear Distributed MPC	421
6.5.1	Nonconvexity	421
6.5.2	Distributed Algorithm for Nonconvex Functions	423

6.5.3	Distributed Nonlinear Cooperative Control	425
6.5.4	Stability	428
6.6	Notes	430
6.7	Exercises	435
7	Explicit Control Laws for Constrained Linear Systems	451
7.1	Introduction	451
7.2	Parametric Programming	452
7.3	Parametric Quadratic Programming	457
7.3.1	Preliminaries	457
7.3.2	Preview	458
7.3.3	Optimality Condition for a Convex Program	459
7.3.4	Solution of the Parametric Quadratic Program	462
7.3.5	Continuity of $V^0(\cdot)$ and $u^0(\cdot)$	466
7.4	Constrained Linear Quadratic Control	467
7.5	Parametric Piecewise Quadratic Programming	469
7.6	DP Solution of the Constrained LQ Control Problem	475
7.7	Parametric Linear Programming	476
7.7.1	Preliminaries	476
7.7.2	Minimizer $u^0(x)$ is Unique for all $x \in \mathcal{X}$	478
7.8	Constrained Linear Control	481
7.9	Computation	482
7.10	Notes	483
7.11	Exercises	484
8	Numerical Optimal Control	491
8.1	Introduction	491
8.1.1	Discrete Time Optimal Control Problem	492
8.1.2	Convex Versus Nonconvex Optimization	493
8.1.3	Simultaneous Versus Sequential Optimal Control	496
8.1.4	Continuous Time Optimal Control Problem	498
8.2	Numerical Simulation	501
8.2.1	Explicit Runge-Kutta Methods	502
8.2.2	Stiff Equations and Implicit Integrators	506
8.2.3	Implicit Runge-Kutta and Collocation Methods	507
8.2.4	Differential Algebraic Equations	511
8.2.5	Integrator Adaptivity	513
8.3	Solving Nonlinear Equation Systems	513
8.3.1	Linear Systems	513
8.3.2	Nonlinear Root-Finding Problems	514
8.3.3	Local Convergence of Newton-Type Methods	517

- 8.3.4 Affine Invariance 519
- 8.3.5 Globalization for Newton-Type Methods 519
- 8.4 Computing Derivatives 520
 - 8.4.1 Numerical Differentiation 521
 - 8.4.2 Algorithmic Differentiation 522
 - 8.4.3 Implicit Function Interpretation 523
 - 8.4.4 Algorithmic Differentiation in Forward Mode . . . 526
 - 8.4.5 Algorithmic Differentiation in Reverse Mode . . . 528
 - 8.4.6 Differentiation of Simulation Routines 531
 - 8.4.7 Algorithmic and Symbolic Differentiation Software 533
 - 8.4.8 CasADi for Optimization 533
- 8.5 Direct Optimal Control Parameterizations 536
 - 8.5.1 Direct Single Shooting 538
 - 8.5.2 Direct Multiple Shooting 540
 - 8.5.3 Direct Transcription and Collocation Methods . . 544
- 8.6 Nonlinear Optimization 548
 - 8.6.1 Optimality Conditions and Perturbation Analysis 549
 - 8.6.2 Nonlinear Optimization with Equalities 552
 - 8.6.3 Hessian Approximations 553
- 8.7 Newton-Type Optimization with Inequalities 556
 - 8.7.1 Sequential Quadratic Programming 557
 - 8.7.2 Nonlinear Interior Point Methods 558
 - 8.7.3 Comparison of SQP and Nonlinear IP Methods . . 560
- 8.8 Structure in Discrete Time Optimal Control 561
 - 8.8.1 Simultaneous Approach 562
 - 8.8.2 Linear Quadratic Problems (LQP) 564
 - 8.8.3 LQP Solution by Riccati Recursion 564
 - 8.8.4 LQP Solution by Condensing 566
 - 8.8.5 Sequential Approaches and Sparsity Exploitation 568
 - 8.8.6 Differential Dynamic Programming 570
 - 8.8.7 Additional Constraints in Optimal Control 572
- 8.9 Online Optimization Algorithms 573
 - 8.9.1 General Algorithmic Considerations 574
 - 8.9.2 Continuation Methods and Real-Time Iterations . 577
- 8.10 Notes 580
- 8.11 Exercises 583

Author Index **601**

Citation Index **608**

Subject Index	614
A Mathematical Background	624
A.1 Introduction	624
A.2 Vector Spaces	624
A.3 Range and Nullspace of Matrices	624
A.4 Linear Equations — Existence and Uniqueness	625
A.5 Pseudo-Inverse	625
A.6 Partitioned Matrix Inversion Theorem	628
A.7 Quadratic Forms	629
A.8 Norms in \mathbb{R}^n	631
A.9 Sets in \mathbb{R}^n	631
A.10 Sequences	632
A.11 Continuity	633
A.12 Derivatives	636
A.13 Convex Sets and Functions	641
A.13.1 Convex Sets	641
A.13.2 Convex Functions	646
A.14 Differential Equations	648
A.15 Random Variables and the Probability Density	654
A.16 Multivariate Density Functions	659
A.16.1 Statistical Independence and Correlation	668
A.17 Conditional Probability and Bayes's Theorem	672
A.18 Exercises	678
B Stability Theory	693
B.1 Introduction	693
B.2 Stability and Asymptotic Stability	696
B.3 Lyapunov Stability Theory	700
B.3.1 Time-Invariant Systems	700
B.3.2 Time-Varying, Constrained Systems	707
B.3.3 Upper bounding \mathcal{K} functions	709
B.4 Robust Stability	709
B.4.1 Nominal Robustness	709
B.4.2 Robustness	711
B.5 Control Lyapunov Functions	713
B.6 Input-to-State Stability	717
B.7 Output-to-State Stability and Detectability	719
B.8 Input/Output-to-State Stability	720
B.9 Incremental-Input/Output-to-State Stability	722
B.10 Observability	722

B.11 Exercises	724
C Optimization	729
C.1 Dynamic Programming	729
C.1.1 Optimal Control Problem	731
C.1.2 Dynamic Programming	733
C.2 Optimality Conditions	737
C.2.1 Tangent and Normal Cones	737
C.2.2 Convex Optimization Problems	741
C.2.3 Convex Problems: Polyhedral Constraint Set	743
C.2.4 Nonconvex Problems	745
C.2.5 Tangent and Normal Cones	746
C.2.6 Constraint Set Defined by Inequalities	750
C.2.7 Constraint Set; Equalities and Inequalities	753
C.3 Set-Valued Functions and Continuity of Value Function	755
C.3.1 Outer and Inner Semicontinuity	757
C.3.2 Continuity of the Value Function	759
C.4 Exercises	767