Predictive control

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Outline

• 1 - Minimal variance control

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 \right)$$

2 - One step ahead predictive control

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 + \mu (D(q^{-1})u(t))^2 \right)$$

3 - One step ahead predictive control with frequency weighting

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 + \mu \left(u_f(t) \right)^2 \right)$$

$$u_f(t) = \frac{W(q^{-1})}{H(q^{-1})}u(t)$$











The criteria

Find the control value u(t) that minimizes the following criteria

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 \right)$$

Optimal prediction

$$\hat{y}(t+j/t) = \frac{F(q^{-1})}{C(q^{-1})}y(t) + \frac{B(q^{-1})E(q^{-1})D(q^{-1})}{C(q^{-1})}u(t+j-d-1)$$

$$\int j = d+1$$

$$\hat{y}(t+d+1/t) = \frac{F(q^{-1})}{C(q^{-1})}y(t) + \frac{B(q^{-1})E(q^{-1})D(q^{-1})}{C(q^{-1})}u(t)$$

$$C(q^{-1}) = A(q^{-1})D(q^{-1})E(q^{-1}) + q^{-d-1}F(q^{-1})$$





Derivation of the criteria

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 \right)$$
$$\hat{J}(u(t)) = \varepsilon \left(\left(\hat{y}(t+d+1/t) - y^*(t+d+1) \right)^2 \right)$$

Derivation

0

$$\frac{\partial \hat{J}(u(t))}{\partial u(t)} = 2\left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right) \frac{\partial \hat{y}(t+d+1/t)}{\partial u(t)}$$

$$\frac{\partial \hat{y}(t+d+1/t)}{\partial u(t)} = \frac{b_0 e_0 d_0}{c_0} = \frac{b_0 e_0}{c_0} = b_0$$

$$\frac{\partial \hat{J}(u(t))}{\partial u(t)} = 0 \Rightarrow \left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right) = 0$$





Linear Time Invariant controller structure

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 0 \Rightarrow \left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right) = 0$$

 $\hat{y}(t+d+1/t) = y^*(t+d+1)$

 $\stackrel{F(q^{-1})}{\longrightarrow} \frac{F(q^{-1})}{C(q^{-1})}y(t) + \frac{B(q^{-1})E(q^{-1})D(q^{-1})}{C(q^{-1})}u(t) = y^*(t+d+1)$

$$F(q^{-1})y(t) + B(q^{-1})E(q^{-1})D(q^{-1})u(t) = C(q^{-1})y^*(t+d+1)$$

$$R(q^{-1})y(t) + S(q^{-1})u(t) = T(q^{-1})y^*(t+d+1)$$







 $v_u(t)$ Input disturbance (low frequency)

- $v_y(t)$ Output disturbance (low frequency)
- $y^*(t)$ Reference sequence

 $\eta(t)$ Noise mesurements (high frequency)





$$A(q^{-1})y(t) = q^{-d-1}B(q^{-1})(u(t)) + v(t)$$

$$R(q^{-1})y(t) + S(q^{-1})u(t) = T(q^{-1})y^{*}(t+d+1)$$

Controller equation

Output performances

$$y(t) = \frac{B(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t) + \frac{S(q^{-1})}{P_c(q^{-1})}v(t)$$

Input performances

$$u(t) = \frac{A(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t+d+1) - \frac{R(q^{-1})}{P_c(q^{-1})}v(t)$$





Characteristic polynomial

$$P_{c}(z^{-1}) = A(z^{-1})S(z^{-1}) + q^{-d-1}B(z^{-1})R(z^{-1})$$

= $A(z^{-1})E(z^{-1})B(z^{-1})D(z^{-1}) + q^{-d-1}B(z^{-1})F(z^{-1})$
= $B(z^{-1})\left(A(z^{-1})E(z^{-1})D(z^{-1}) + q^{-d-1}F(z^{-1})\right)$
= $B(z^{-1})C(z^{-1})$



 $B(z^{-1})$ and $C(z^{-1})$ MUST be stable polynomials (Hurwitz)





Output tracking performances

$$y(t) = \frac{B(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t) = \frac{B(q^{-1})C(q^{-1})}{B(q^{-1})C(q^{-1})}y^*(t) = y^*(t)$$



Perfect tracking !!

Disturbance rejection performances

$$y(t) = \frac{S(q^{-1})}{P_c(q^{-1})}v(t) = \frac{E(q^{-1})B(q^{-1})D(q^{-1})}{B(q^{-1})C(q^{-1})}v(t) = \frac{E(q^{-1})D(q^{-1})}{C(q^{-1})}v(t) = E(q^{-1})\gamma(t)$$



$$y(t) - y^*(t) = E(q^{-1})\gamma(t) = \tilde{y}(t/t - d - 1)$$

Minimal Variance Control





Input tracking performances

$$u(t) = \frac{A(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t+d+1) = \frac{A(q^{-1})}{B(q^{-1})}y^*(t+d+1)$$

Inversion of the model!!

High Energy consumption and input saturation problem

Input rejection performances

$$u(t) = -\frac{R(q^{-1})}{P_c(z^{-1})}v(t) = -\frac{F(q^{-1})}{B(z^{-1})C(z^{-1})}v(t)$$











Find the control value u(t) that minimizes the following criteria

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 + \mu (D(q^{-1})u(t))^2 \right)$$

Additionnal term \triangleq energy consumption term $\mu = 0 \Rightarrow$ Minimal Variance Control

$$\hat{J}(u(t)) = \left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right)^2 + \mu(D(q^{-1})u(t))^2$$





Derivation of the criteria

$$\hat{J}(u(t)) = \left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right)^2 + \mu(D(q^{-1})u(t))^2$$

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 2\left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right) \frac{\partial \hat{y}(t+d+1/t)}{\partial u(t)}$$
$$+2\mu D(q^{-1})u(t) \frac{\partial (D(q^{-1})u(t))}{\partial u(t)}$$

$$\frac{\partial \hat{y}(t+d+1/t)}{\partial u(t)} = \frac{b_0 e_0 d_0}{c_0} = b_0$$

0

$$\frac{\partial (D(q^{-1})u(t))}{\partial u(t)} = \frac{\partial (u(t) + d_1u(t-1) + \dots + d_{nd}u(t-n_d))}{\partial u(t)} = 1$$





Derivation of the criteria

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 2b_0 \left(\hat{y}(t+d+1/t) - y^*(t+d+1) \right) + 2\mu D(q^{-1})u(t)$$

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 0 \Rightarrow D(q^{-1})u(t) = \frac{b_0}{\mu} \left(y^*(t+d+1) - \hat{y}(t+d+1/t) \right)$$

Let us introduce the prediction equation to replace $\hat{y}(t + d + 1/t)$

 $\begin{array}{c} Operate \ by \\ \xrightarrow{} \\ C(q^{-1}) \end{array}$

$$\mathbf{C}(q^{-1})D(q^{-1})u(t) = \frac{b_0}{\mu} \left(\mathbf{C}(q^{-1})y^*(t+d+1) - \mathbf{C}(q^{-1})\hat{y}(t+d+1/t) \right)$$





Linear Time Invariant controller structure

$$C(q^{-1})D(q^{-1})u(t) = \frac{b_0}{\mu} \left(C(q^{-1})y^*(t+d+1) - C(q^{-1})\hat{y}(t+d+1/t) \right)$$

Introduce the prediction equation

$$C(q^{-1})D(q^{-1})u(t) = \frac{b_0}{\mu} (C(q^{-1})y^*(t+d+1) - F(q^{-1})y(t) - E(q^{-1})B(q^{-1})D(q^{-1})u(t))$$

$$\left\{\frac{b_0}{\mu}E(q^{-1})B(q^{-1})D(q^{-1}) + C(q^{-1})D(q^{-1})\right\}u(t) + \frac{b_0}{\mu}F(q^{-1})y(t) = \frac{b_0}{\mu}C(q^{-1})y^*(t+d+1)$$

$$S(q^{-1})u(t) + R(q^{-1})y(t) = T(q^{-1})y^*(t+d+1)$$





$$A(q^{-1})y(t) = q^{-d-1}B(q^{-1})(u(t)) + v(t)$$

$$R(q^{-1})y(t) + S(q^{-1})u(t) = T(q^{-1})y^{*}(t+d+1)$$

Controller equation

Output performances

$$y(t) = \frac{B(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t) + \frac{S(q^{-1})}{P_c(q^{-1})}v(t)$$

Input performances

$$u(t) = \frac{A(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t+d+1) - \frac{R(q^{-1})}{P_c(q^{-1})}v(t)$$





Characteristic polynomial

$$P_c(z^{-1}) = A(z^{-1})S(z^{-1}) + q^{-d-1}B(z^{-1})R(z^{-1})$$

$$= A(z^{-1}) \left\{ \frac{b_0}{\mu} E(z^{-1}) B(z^{-1}) D(z^{-1}) + C(z^{-1}) D(z^{-1}) \right\}$$
$$+ q^{-d-1} B(z^{-1}) \frac{b_0}{\mu} F(z^{-1})$$

$$= A(z^{-1})C(z^{-1})D(z^{-1}) + \frac{b_0}{\mu}B(z^{-1})\{A(z^{-1})E(z^{-1})D(z^{-1}) + q^{-d-1}F(z^{-1})\}$$

Introduce the prediction equation

$$P_{c}(z^{-1}) = A(z^{-1})C(z^{-1})D(z^{-1}) + \frac{b_{0}}{\mu}B(z^{-1})C(z^{-1})$$

$$P_{c}(z^{-1}) = C(z^{-1}) \left\{ A(z^{-1})D(z^{-1}) + \frac{b_{0}}{\mu}B(z^{-1}) \right\}$$









$$Equivalent scheme for stability analysis$$

$$v(t) = 0 \Rightarrow \hat{y}(t + d + 1/t) = y(t + d + 1/t) = q^{d+1}y(t)$$

$$(t) = 0 \Rightarrow \hat{y}(t + d + 1/t) = y(t + d + 1/t) = q^{d+1}y(t)$$

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$$(t) = 0 \Rightarrow \hat{y}(t + d + 1/t) = y(t + d + 1/t) = q^{d+1}y(t)$$

A single synthesis parameter : root-locus tool







Static performances

No bias
$$\longrightarrow \frac{b_0}{\mu} \frac{B(1)}{A(1)D(1) + \frac{b_0}{\mu}B(1)} = 1 \Rightarrow D(1) = 0$$

 $\Rightarrow D(q^{-1}) = (1 - q^{-1})D'(q^{-1})$ Integral action
Nicesse Normandie

Disturbance rejection

$$y(t) = \frac{S(q^{-1})}{P_{c}(q^{-1})}v(t) \qquad S(q^{-1}) = D(q^{-1})\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)$$
$$y(t) = \frac{D(q^{-1})\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)}{C(q^{-1})P_{f}(q^{-1})}v(t)$$
$$= \frac{D(q^{-1})\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)}{C(q^{-1})P_{f}(q^{-1})}\gamma(t)$$
$$= \frac{\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)}{P_{f}(q^{-1})}\gamma(t)$$

 $P_f(q^{-1})$ Hurwitz \longrightarrow Disturbance rejection





One step ahead predictive control with input frequency weighting





The modified criteria

Find the control value u(t) that minimizes the following criteria

$$J(u(t)) = \varepsilon \left(\left(y(t+d+1) - y^*(t+d+1) \right)^2 + \mu \left(u_f(t) \right)^2 \right)$$

with
$$u_f(t) = \frac{W(q^{-1})}{H(q^{-1})}u(t)$$
 $\mu = \frac{b_0 h_0}{w_0}$

$$\frac{W(q^{-1})}{H(q^{-1})}$$
 is called Input Frequency Weighting





Derivation of the criteria

$$\hat{J}(u(t)) = \left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right)^2 + \mu \left(u_f(t)\right)^2$$

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 2\left(\hat{y}(t+d+1/t) - y^*(t+d+1)\right) \frac{\partial \hat{y}(t+d+1/t)}{\partial u(t)}$$
$$+2\mu u_f(t) \frac{\partial \left(u_f(t)\right)}{\partial u(t)}$$

$$\frac{\partial \hat{y}(t+d+1/t)}{\partial u(t)} = \frac{b_0 e_0 d_0}{c_0} = b_0$$
$$\frac{\partial (u_f(t))}{\partial u(t)} = \frac{w_0}{h_0}$$

0





Derivation of the criteria

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 2b_0 \left(\hat{y}(t+d+1/t) - y^*(t+d+1) \right) + 2\mu \frac{w_0}{h_0} u_f(t)$$

$$\frac{\partial \hat{f}(u(t))}{\partial u(t)} = 0 \Rightarrow u_f(t) = \frac{b_0 h_0}{\mu w_0} \left(y^*(t+d+1) - \hat{y}(t+d+1/t) \right)$$

Let us introduce the prediction equation to replace $\hat{y}(t + d + 1/t)$

 $\begin{array}{c} Operate \ by \\ \xrightarrow{} \\ C(q^{-1}) \end{array}$

$$\mathbf{C}(q^{-1})u_f(t) = \left(\mathbf{C}(q^{-1})y^*(t+d+1) - \mathbf{C}(q^{-1})\hat{y}(t+d+1/t)\right)$$













$$A(q^{-1})y(t) = q^{-d-1}B(q^{-1})(u(t)) + v(t)$$

$$R(q^{-1})y(t) + S(q^{-1})u(t) = T(q^{-1})y^{*}(t+d+1)$$

Controller equation

Output performances

$$y(t) = \frac{B(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t) + \frac{S(q^{-1})}{P_c(q^{-1})}v(t)$$

Input performances

$$u(t) = \frac{A(q^{-1})T(q^{-1})}{P_c(q^{-1})}y^*(t+d+1) - \frac{R(q^{-1})}{P_c(q^{-1})}v(t)$$





Characteristic polynomial

 $S(q^{-1}) = D(q^{-1})\{C(q^{-1})G(q^{-1}) + H(q^{-1})E(q^{-1})B(q^{-1})\}$

$$P_{c}(q^{-1}) = A(q^{-1})S(q^{-1}) + q^{-d-1}B(q^{-1})R(q^{-1})$$

 $= A(q^{-1})D(q^{-1})\{C(q^{-1})G(q^{-1}) + H(q^{-1})E(q^{-1})B(q^{-1})\} + q^{-d-1}B(q^{-1})H(q^{-1})F(q^{-1})$

 $= A(q^{-1})C(q^{-1})D(q^{-1})G(q^{-1}) + B(q^{-1})H(q^{-1})\{A(q^{-1})E(q^{-1})D(q^{-1}) + q^{-d-1}F(q^{-1})\}$

$$P_c(q^{-1}) = C(q^{-1}) \{ A(q^{-1}) D(q^{-1}) G(q^{-1}) + B(q^{-1}) H(q^{-1}) \}$$









Frequency weighting synthesis : pole placement or frequency design







Frequency weighting synthesis : pole placement or frequency design







Static performances

No bias
$$\longrightarrow$$
 $B(1)H(1)$
 $A(1)D(1)G(1) + B(1)H(1) = 0 \Rightarrow D(1) = 0$
 $D(q^{-1}) = (1 - q^{-1})D'(q^{-1})$ Integral action





Semi - Perfect and Perfect tracking

If one choses $T(q^{-1})$ such that

$$T(q^{-1}) = \frac{1}{B(1)} P_c(q^{-1})$$
$$\frac{y(z^{-1})}{y^*(z^{-1})} = \frac{B(z^{-1})T(z^{-1})}{P_c(z^{-1})} = \frac{B(z^{-1})}{B(1)} \implies Semi-perfect$$
tracking

Moreover, if one choses $T(q^{-1})$ such that $A(z^{-1})D(z^{-1})G(z^{-1}) + B(z^{-1})H(z^{-1}) = B(z^{-1})M(z^{-1})$ $T(z^{-1}) = M(z^{-1})$ $\frac{y(z^{-1})}{y^*(z^{-1})} = \frac{B(z^{-1})T(z^{-1})}{P_c(z^{-1})} = \frac{B(z^{-1})M(z^{-1})}{B(z^{-1})M(z^{-1})} = 1$ \longrightarrow Perfect tracking Perfect tracking IF AND ONLY IF $B(q^{-1})$ HURWITZ







Disturbance rejection

$$y(t) = \frac{S(q^{-1})}{P_{c}(q^{-1})}v(t) \qquad S(q^{-1}) = D(q^{-1})\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)$$
$$y(t) = \frac{D(q^{-1})\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)}{C(q^{-1})P_{f}(q^{-1})}v(t)$$
$$= \frac{D(q^{-1})\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)}{C(q^{-1})P_{f}(q^{-1})}\gamma(t)$$
$$= \frac{\left(\frac{b_{0}}{\mu}E(q^{-1})B(q^{-1}) + C(q^{-1})\right)}{P_{f}(q^{-1})}\gamma(t)$$

 $P_f(q^{-1})$ Hurwitz \longrightarrow Disturbance rejection







