

# Modeling & Control of Hybrid Systems

## Chapter 6 – Optimization-Based Control

### Overview

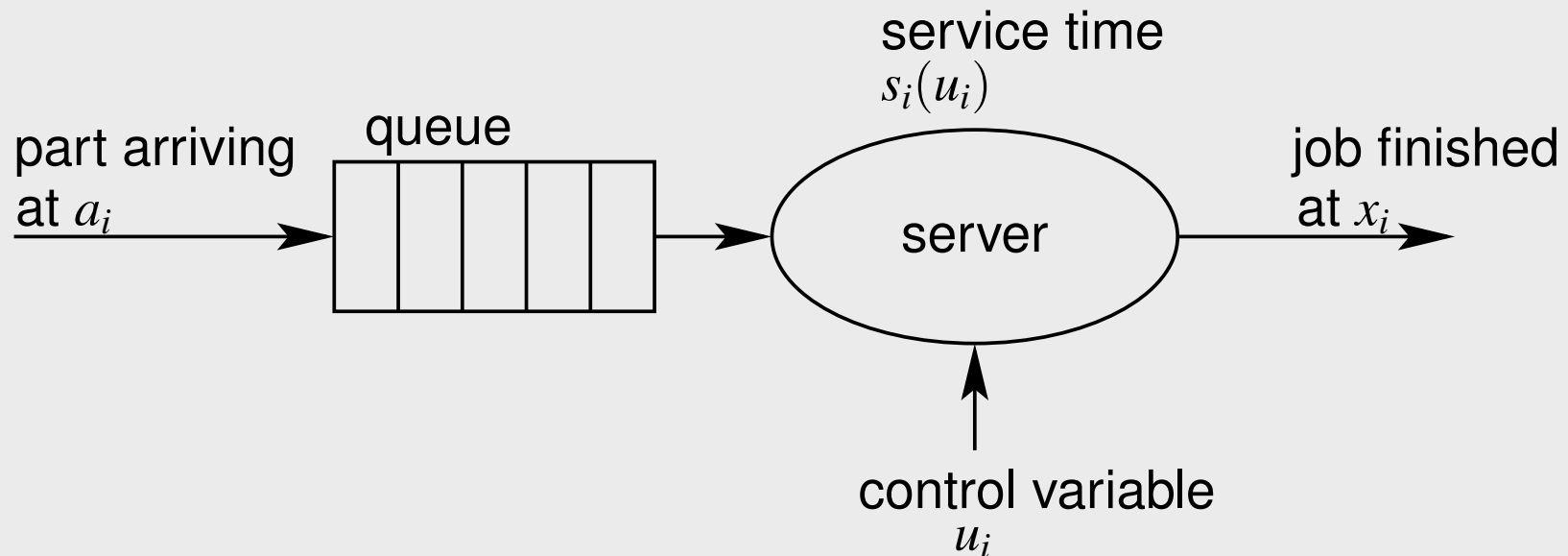
1. Optimal control of hybrid systems
2. MPC for MLD and PWA systems
3. MPC for MMPS and continuous PWA systems
4. Game-theoretic approaches

# 1. Optimal control of a class of hybrid systems

1. Optimal control for hybrid manufacturing systems
2. Example
3. Optimality conditions

## 1.1 Optimal control for hybrid manufacturing systems

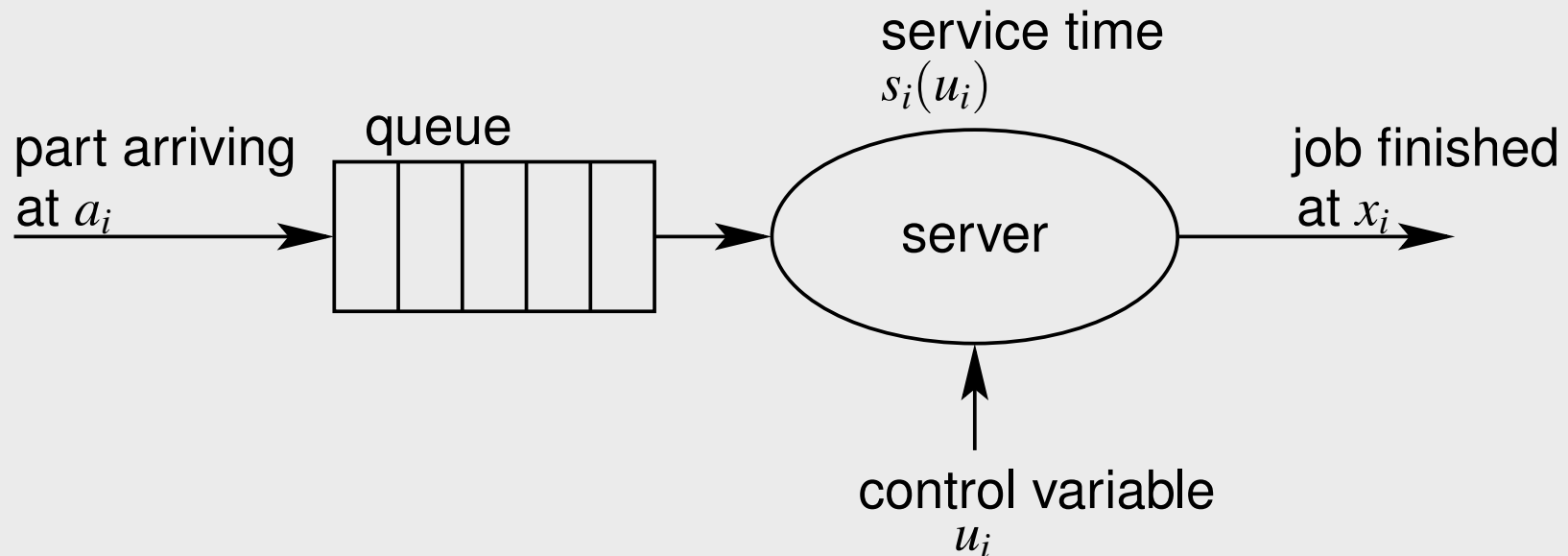
- Manufacturing system: jobs move through network of work centers
  - Jobs have
    - *temporal state* (event-driven): waiting time, departure time, . . .
    - *physical state* (time-driven): temperature, size, weight, chemical composition, . . .
  - Trade-off between
    - temporal requirements on job completion times
    - physical requirements on quality of completed jobs
- assume higher quality → longer processing times



- Single-stage, single-server queueing system
- $N$  jobs (each job corresponds to mode)
- Buffer with capacity  $> N$
- As job  $i$  is processed, physical state  $z_i$  evolves according to

$$\dot{z}_i = g_i(z_i, u_i, t) \quad \text{with } z_i(\tau_i) = \zeta_i$$

with  $\tau_i$  time instant at which processing begins



- Control variable  $u_i$  is used to attain final desired physical state: If  $s_i(u_i)$  is *service time* and  $\Gamma_i(u_i)$  is target quality set, then

$$s_i(u_i) = \min\{t \geq 0 \mid z_i(\tau_i + t) \in \Gamma_i(u_i)\}$$

- *Temporal state*  $x_i$  represents time when job is completed: If  $a_i$  is arrival time of job  $i$ , then

$$x_i = \max(x_{i-1}, a_i) + s_i(u_i) \quad (\text{Lindley equation})$$

## Optimal control for hybrid manufacturing systems (cont.)

Optimal control problem:

$$\min_{u_1, \dots, u_N} J = \sum_{i=1}^N L_i(x_i, u_i)$$

subject to evolution equations for  $z_i$  and  $x_i$

where  $L(x_i, u_i)$  is cost function associated with job  $i$

→ classical discrete-time optimal control problems except for

- $i$  does not count time steps  
→ not really an issue
- max is non-differentiable for  $a_i = x_{i-1}$   
→ prevents use of standard gradient-based techniques  
→ use non-differentiable calculus, generalized gradient

## 1.2 Example

- Steel heating/annealing manufacturing processes
- Involves slowly heating and cooling strips to some desired temperatures
- Higher level controller determines furnace reference temperature + amount of time strip is held in furnace
- Physical state  $z_i$  represents temperature and depends on *line speed*  $u_i$  and *furnace reference temperature*  $F_i$ :

$$\dot{z}_i(t) = -\frac{F_i - z_i(t_0)}{L}u_i + K_s(F_i^4 - z_i^4(t)) \quad \text{for } t \geq t_0$$

- Constraint:  $u_{\min} \leq u_i \leq u_{\max}$

## 1.2 Example (continued)

- Temporal state:

$x_i$ : time when job starts processing at furnace, i.e.  
strip completely inside furnace

$y_i$ : time when job completes processing

$$x_i = \max(a_i, x_{i-1}) + s_1(u_i) \quad \text{and} \quad y_i = x_i + s_2(u_i)$$

with  $s_1(u_i)$  elapsed time for whole body of strip to enter furnace  
(is dependent on length of strip),

and  $s_2(u_i)$  processing time for each point of strip to run through  
furnace (is dependent on length of furnace)

- Two control objectives:

1. reduce temperature errors w.r.t. furnace reference temperature
2. reduce entire processing time



## 1.2 Example (continued)

- Thus, optimal control problem is

$$\min_{u_1, \dots, u_N} J = \sum_{i=1}^N (\theta(u_i) + \phi(y_i))$$

subject to physical and temporal evolution equations

with

- $\phi(y_i)$  cost related to jobs departing at time  $y_i$   
e.g.,  $\phi(y_i) = (y_i - d_i)^2$ , with  $d_i$  due date  
→ penalizes tardiness, and early completion (inventory cost)
- $\theta(u_i)$  penalizes deviation from reference temperature  $F_i$ :

$$\theta(u_i) = |F_i - z_i(L/u_i)|^2 + \beta \int_0^{L/u_i} (F_i - z_i(t))^2 dt$$

where  $L/u_i$  is time each point of strip stays in furnace

## 1.3 Optimality conditions

- Define augmented cost:

$$\bar{J}(x, \lambda, u) = \sum_{i=1}^N (L_i(x_i, u_i) + \lambda_i(\max(x_{i-1}, a_i) + s_i(u_i) - x_i))$$

where  $\lambda$  is co-state

- Assumption: costs  $L_i$  and  $s_i$  are continuously differentiable
- Ignoring non-differentiabilities associated with max, standard first-order necessary conditions for optimality require

$$\frac{\partial \bar{J}}{\partial u_i} = 0, \quad \frac{\partial \bar{J}}{\partial \lambda_i} = 0, \quad \frac{\partial \bar{J}}{\partial x_i} = 0 \quad \text{for } i = 1, \dots, N$$

## 1.3 Optimality conditions (continued)

- Results in

- Stationarity condition:  $\frac{\partial L_i(x_i, u_i)}{\partial u_i} + \lambda_i \frac{ds_i(u_i)}{du_i} = 0$

- Temporal state equation:  $x_i = \max(x_{i-1}, a_i) + s_i(u_i)$   
with  $x_0 = -\infty$

- Co-state equation:  $\lambda_i = \frac{\partial L_i(x_i, u_i)}{\partial x_i} + \lambda_{i+1} \frac{d \max(x_i, a_{i+1})}{dx_i}$  with final  
boundary condition

$$\lambda_N = \frac{\partial L_N(x_N, u_N)}{\partial x_N}$$

- Defines *two-point boundary-value problem* (TPBVP)

## How to deal with non-differentiability

- max is Lipschitz continuous + differentiable except for  $x_i = a_{i+1}$ :

$$\frac{d \max(x_i, a_{i+1})}{dx_i} = \begin{cases} 0 & \text{if } x_i < a_{i+1} \\ 1 & \text{if } x_i > a_{i+1} \end{cases}$$

- Use *generalized gradient*:

Let  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  be locally Lipschitz continuous, and let  $S(u)$  denote set of all sequences  $\{u_m\}_{m=1}^{\infty}$  that satisfy

- $u_m \rightarrow u$  as  $m \rightarrow \infty$
- gradient  $\nabla f(u_m)$  exists for all  $m$
- $\lim_{m \rightarrow \infty} \nabla f(u_m) = \phi$  exists

Then *generalized gradient*  $\partial f(u)$  is defined as convex hull of all limits  $\phi$  corresponding to some sequence  $\{u_m\}_{m=1}^{\infty}$  in  $S(u)$

## How to deal with non-differentiability (continued)

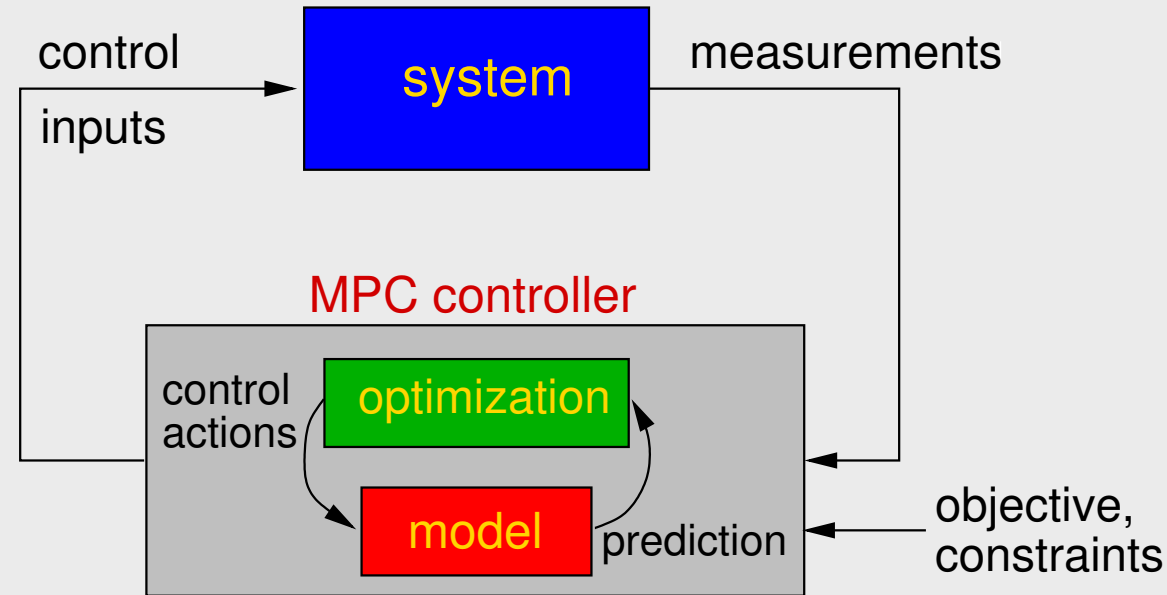
- Properties of generalized gradient:
  - if  $f$  is continuously differentiable in some open set containing  $u$ , then  $\partial f(u) = \{\nabla f(u)\}$
  - if  $u$  is local minimum, then  $0 \in \partial f(u)$ 
    - this becomes first-order optimality condition in non-smooth optimization
- See lecture notes for computation of  $\partial \bar{J}$
- Note: presence of idle period results in decoupling

## 2. MPC for MLD systems

1. Model predictive control (MPC)
2. MPC for MLD and PWA systems

## 2.1 Model predictive control (MPC)

- Very popular in process industry
  - Model-based
  - Easy to tune
  - Multi-input multi-output (MIMO)
  - Allows constraints on inputs and outputs
  - Adaptive / receding horizon
  - Uses on-line optimization
- apply to MLD, PWA, and MMPS systems while keeping advantages



## MPC (continued)

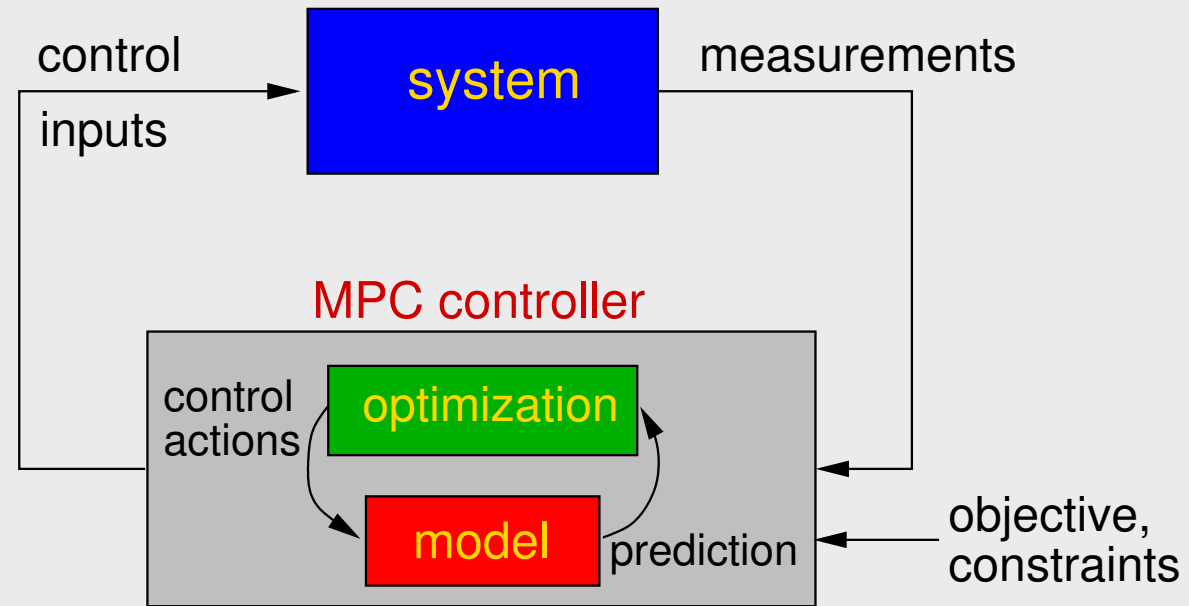
At sample step  $k$ :

- Use model to predict system output over prediction period  $[k, k + N_p]$  for given input sequence  $u(k), \dots, u(k + N_p - 1)$

$N_p$ : prediction horizon

$$\tilde{u}(k) = [u^T(k) \dots u^T(k + N_p - 1)]^T$$

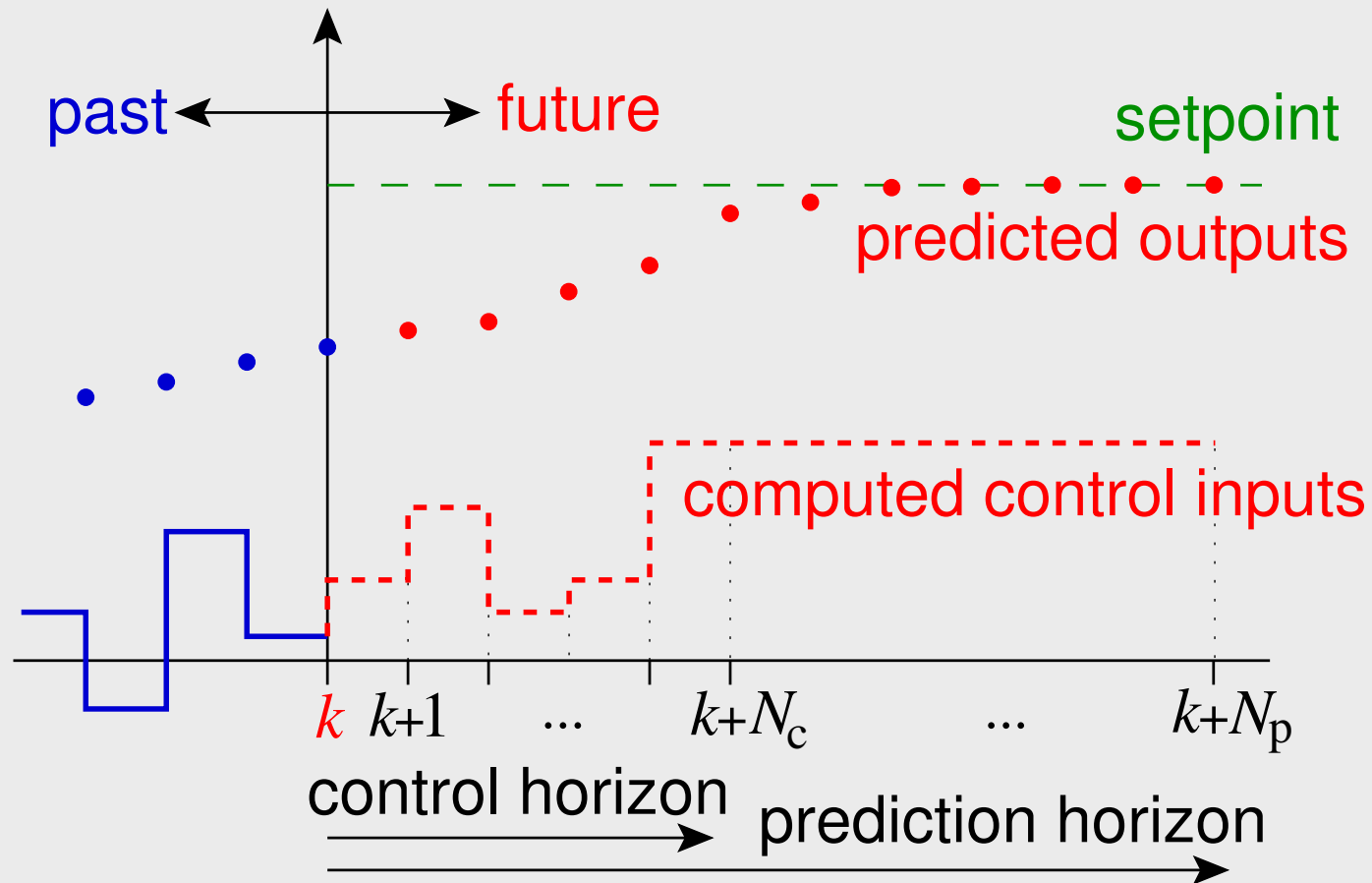
- Define performance criterion  $J(k)$  over  $[k, k + N_p]$ , e.g.,  
 $J(k) = \text{tracking error} + \lambda \cdot \text{input effort/energy}$
- Constraints on  $u, x, y$





## MPC problem

- Find at sample step  $k$  input sequence  $\tilde{u}(k)$  that minimizes  $J(k)$  subject to system equations + constraints



## MPC problem (continued)

### Receding horizon principle:

- Compute optimal input sequence  $\tilde{u}(k)$
- Implement only first sample  $u(k)$
- Update model & shift interval
- Restart optimization

Extra condition to reduce computational complexity:  
control horizon  $N_c$

$$u(k+j) = u(k+N_c-1) \quad \text{for } j = N_c, \dots, N_p - 1$$

→ smoother controller signal & stabilizing effect

## 2.2 MPC for MLD systems

- Consider MLD system:

$$x(k+1) = Ax(k) + B_1u(k) + B_2\delta(k) + B_3z(k)$$

$$y(k) = Cx(k) + D_1u(k) + D_2\delta(k) + D_3z(k)$$

$$E_1x(k) + E_2u(k) + E_3\delta(k) + E_4z(k) \leq g_5,$$

- $x(k) = [x_r^\top(k) \ x_b^\top(k)]^\top$  with  $x_r(k)$  real-valued,  $x_b(k)$  boolean

$z(k)$ : real-valued auxiliary variables

$\delta(k)$ : boolean auxiliary variables

- Consider equilibrium state/input/output  $(x_{\text{eq}}, u_{\text{eq}}, y_{\text{eq}}) \rightarrow (\delta_{\text{eq}}, z_{\text{eq}})$
- $\hat{x}(k+j|k)$ : estimate of  $x$  at sample step  $k+j$  based on information available at sample step  $k$

## 2.2 MPC for MLD systems (continued)

- Stabilize system to equilibrium state:

$$J(k) = \sum_{j=1}^{N_p} \|\hat{x}(k+j|k) - x_{\text{eq}}\|_{Q_x}^2 + \|u(k+j-1) - u_{\text{eq}}\|_{Q_u}^2 +$$
$$\|\hat{y}(k+j|k) - y_{\text{eq}}\|_{Q_y}^2 + \|\hat{\delta}(k+j-1|k) - \delta_{\text{eq}}\|_{Q_\delta}^2 +$$
$$\|\hat{z}(k+j-1|k) - z_{\text{eq}}\|_{Q_z}^2$$

with  $Q_{\cdot} \underset{(-)}{>} 0$

- End-point condition:  $\hat{x}(k+N_p|k) = x_{\text{eq}}$
- Control horizon constraint:  
 $u(k+j) = u(k+N_c-1)$  for  $j = N_c, \dots, N_p-1$

## 2.2 MPC for MLD systems (continued)

- **Property:**

If feasible solution exists for  $x(0)$ , then MPC input stabilizes system, i.e.,

$$\begin{aligned} \lim_{k \rightarrow \infty} x(k) &= x_{\text{eq}} & \lim_{k \rightarrow \infty} \|y(k) - y_{\text{eq}}\|_{Q_y} &= 0 & \lim_{k \rightarrow \infty} \|z(k) - z_{\text{eq}}\|_{Q_z} &= 0 \\ \lim_{k \rightarrow \infty} u(k) &= u_{\text{eq}} & \lim_{k \rightarrow \infty} \|\delta(k) - \delta_{\text{eq}}\|_{Q_\delta} &= 0 & & \end{aligned}$$

## Algorithms for MLD-MPC

→ mixed-integer quadratic programming (MIQP)

- Successive substitution of system equations:  
→  $\hat{x}(k+j|k)$  is linear function of  $x(k)$ ,  $\tilde{u}$ ,  $\tilde{\delta}$  and  $\tilde{z}$

Also holds for  $\hat{y}(k+j|k)$

- Define  $\tilde{V}(k) = [\tilde{u}^\top(k) \quad \tilde{\delta}^\top(k) \quad \tilde{z}^\top(k)]^\top$   
→ contains both real-valued and integer-valued components

- Results in

$$\min_{\tilde{V}(k)} \tilde{V}^\top(k) S_1 \tilde{V}(k) + 2(S_2 + x^\top(k) S_3) \tilde{V}(k) \quad (1)$$

$$\text{subject to } F_1 \tilde{V}(k) \leq F_2 + F_3 x(k) \quad , \quad (2)$$

= MIQP problem

## Algorithms for MLD-MPC (continued)

- MIQP = NP-hard
- For small-sized problems: cutting plane methods, decomposition methods, logic-based methods, *branch-and-bound* methods (tree search)
- Software:
  - Multi-Parametric Toolbox (MPT) : <http://control.ee.ethz.ch/~mpt/>
  - Hybrid toolbox : <http://www.ing.unitn.it/bemporad/hybrid/toolbox/>
  - TOMLAB, CPLEX, Xpress
  - NAG, Matlab NAG Toolbox

### **3. MPC for continuous PWA systems**

1. Equivalence of continuous PWA and MMPS systems
2. Canonical forms of MMPS functions
3. Model predictive control for MMPS systems
4. Algorithms for MMPS-MPC
5. Example



## 3.1 Equivalence of continuous PWA and MMPS systems

### PWA systems

- Continuous PWA function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$ :
  - domain space divided into polyhedral regions  $R_{(1)}, \dots, R_{(N)}$
  - in each region  $R_{(i)}$   $f$  can be expressed as

$$f(x) = \alpha_{(i)}^T x + \beta_{(i)}$$

- $f$  is continuous over border of any two regions
- Continuous PWA system:

$$x(k) = \mathcal{P}_x(x(k-1), u(k))$$

$$y(k) = \mathcal{P}_y(x(k), u(k))$$

with  $\mathcal{P}_x, \mathcal{P}_y$  vector-valued continuous PWA functions

## PWA systems (cont.)

- Note: continuous PWA model can be used as approximation of general nonlinear continuous state space model

$$x(k) = \mathcal{N}_x(x(k-1), u(k))$$

$$y(k) = \mathcal{N}_y(x(k), u(k))$$

## Max-min-plus-scaling (MMPS) systems

- MMPS function  $f$  is constructed recursively:

$$f := x_i \mid \alpha \mid \max(f_k, f_l) \mid \min(f_k, f_l) \mid f_k + f_l \mid \beta f_k$$

with  $f_k, f_l$  again MMPS functions

- Examples:

- \*  $5x_1 - \max(x_2 + x_3, 5x_1 - 2x_2)$

- \*  $\max(x_1, \min(x_2, x_3)) + \max(x_2 - 8x_3 + \min(x_1, 5x_2), -7x_1)$

- Note: MMPS function is continuous

- MMPS system:

$$x(k) = \mathcal{M}_x(x(k-1), u(k))$$

$$y(k) = \mathcal{M}_y(x(k), u(k))$$

with  $\mathcal{M}_x, \mathcal{M}_y$  vector-valued MMPS functions

## Equivalence of continuous PWA and MMPS systems

- Previous result: (General) PWA systems are equivalent to *constrained* MMPS systems
- Any MMPS function is also continuous PWA
- A continuous PWA function  $f$  can be rewritten as

$$f = \max_j \min_i (\alpha_i^T x + \beta_i)$$

→  $f$  is also MMPS function

- So classes of continuous PWA functions and MMPS functions coincide

## Equivalence of continuous PWA and MMPS systems (cont.)

- Continuous PWA systems and MMPS systems are equivalent:
  - for given continuous PWA model there exists MMPS model (and vice versa) such that input-output behaviors coincide
  - ⇒ use properties & techniques from **continuous** PWA systems for MMPS systems and vice versa

## 3.2 Canonical forms of MMPS functions

- Any MMPS function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  can be rewritten into min-max canonical form

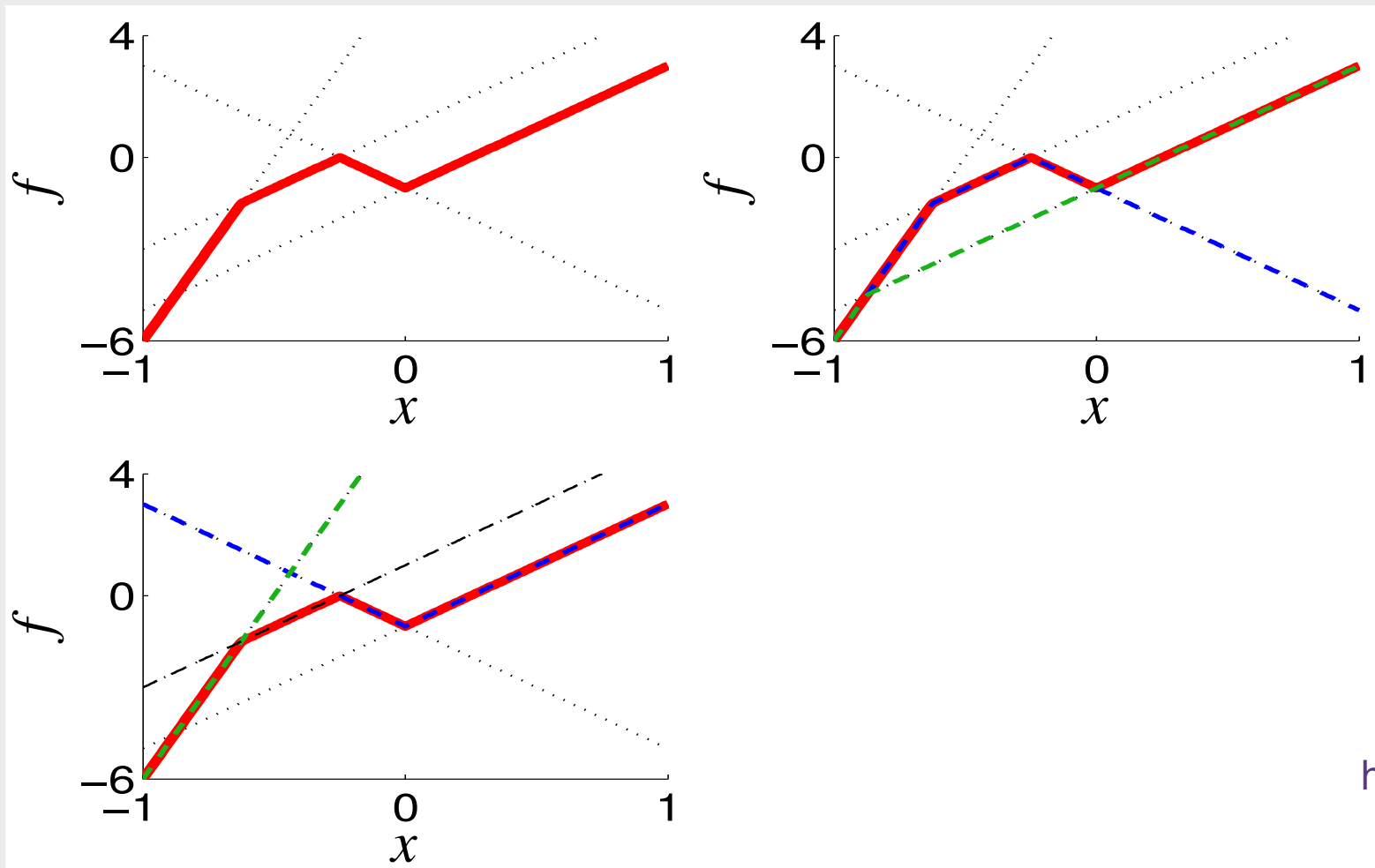
$$f = \min_i \max_j (\alpha_{(i,j)}^T x + \beta_{(i,j)})$$

or into max-min canonical form

$$f = \max_i \min_j (\gamma_{(i,j)}^T x + \delta_{(i,j)})$$

## Example

$$\begin{aligned}
 f(x) &= \min(8x + 6, 1) - 2 \max(\min(2x + 1, 1 - 2x), -2x) \\
 &= \max(\min(12x + 6, 4x + 1, -4x - 1), \min(12x + 6, 4x - 1)) \\
 &= \min(\max(4x - 1, -4x - 1), 12x + 6, 4x + 1)
 \end{aligned}$$



## 3.3 MPC for MMPS systems

- Use MMPS model

$$\begin{aligned}x(k) &= \mathcal{M}_x(x(k-1), u(k)) \\ y(k) &= \mathcal{M}_y(x(k), u(k))\end{aligned}$$

as

- model of MMPS system
  - equivalent model of continuous PWA system
  - approximation of general smooth nonlinear system
- Prediction horizon:  $N_p$
  - Estimate  $\hat{y}(k+j|k)$  of output at sample step  $k+j$ :

$$\hat{y}(k+j|k) = F_j(x(k-1), u(k), \dots, u(k+j))$$

→  $F_j$  is MMPS function!



### 3.3 MPC for MMPS systems (continued)

- Reference signal:  $r$
- Cost criterion  $J$ : *reference tracking* ( $J_{\text{out}}$ ) vs *control effort* ( $J_{\text{in}}$ ):

$$J(k) = J_{\text{out}}(k) + \lambda J_{\text{in}}(k) \quad \text{with } \lambda > 0$$

- Some possible cost functions:

$$\begin{aligned} J_{\text{out},1}(k) &= \|\tilde{y}(k) - \tilde{r}(k)\|_1 & J_{\text{out},\infty}(k) &= \|\tilde{y}(k) - \tilde{r}(k)\|_\infty \\ J_{\text{in},1}(k) &= \|\tilde{u}(k)\|_1 & J_{\text{in},\infty}(k) &= \|\tilde{u}(k)\|_\infty \end{aligned}$$

with

$$\begin{aligned} \tilde{u}(k) &= [u^T(k) \quad \dots \quad u^T(k + N_p - 1)]^T \\ \tilde{y}(k) &= [\hat{y}^T(k|k) \quad \dots \quad \hat{y}^T(k + N_p - 1|k)]^T \\ \tilde{r}(k) &= [r^T(k) \quad \dots \quad r^T(k + N_p - 1)]^T \end{aligned}$$

Note:  $|x| = \max(x, -x) \rightarrow$  cost functions are MMPS functions

### 3.3 MPC for MMPS systems (continued)

- Constraints on input and output signals:

$$C_c(k, x(k-1), \tilde{u}(k), \tilde{y}(k)) \geq 0$$

## 3.4 Algorithms for MMPS-MPC

- Nonlinear optimization (SQP, ELCP):
  - local minima, excessive computation time
- MPC for mixed logical-dynamical (MLD) systems [Bemporad, Morari]:
  - mixed real-integer quadratic programming problems
- New approach based on canonical forms:
  - collection of linear programming problems

## LP-based algorithm

Assume: linear (or convex) constraint in  $\tilde{u}(k)$

$$P(k)\tilde{u}(k) + q(k) \geq 0$$

Recall:  $J(k)$  is MMPS function

$$\begin{aligned}\Rightarrow J(k) &= \max_i \left( \min_j (\gamma_{(i,j)}^T \tilde{u} + \delta_{(i,j)}) \right) \\ &= \min_i \left( \max_j (\alpha_{(i,j)}^T \tilde{u} + \beta_{(i,j)}) \right)\end{aligned}$$

$$\begin{aligned}\Rightarrow \min_{\tilde{u}} J(k) &= \min_{\tilde{u}} \min_i \left( \max_j (\alpha_{(i,j)}^T \tilde{u} + \beta_{(i,j)}) \right) \\ &= \min_i \underbrace{\min_{\tilde{u}} \left( \max_j (\alpha_{(i,j)}^T \tilde{u} + \beta_{(i,j)}) \right)}_{\rightarrow \text{LP!}}\end{aligned}$$

## LP-based algorithm (cont.)

LP  $i$ :

$$\begin{array}{ll} \min_{\tilde{u}} & t \\ \text{s.t.} & \left\{ \begin{array}{l} t \geq \alpha_{(i,j)}^T \tilde{u} + \beta_{(i,j)} \quad \text{for all } j \\ P\tilde{u} + q \geq 0 \end{array} \right. \end{array}$$

$\Rightarrow$  *set of linear programming problems!*

## 3.5 Example

PWA model:

$$y(k) = x(k) = \begin{cases} 0.5x(k-1) + 4u(k) - 1 & \text{if } 0.5x(k-1) + 3.8u(k) \leq 2 \\ 0.2u(k) + 1 & \text{if } 0.5x(k-1) + 3.8u(k) > 2 \end{cases}$$

Equivalent MMPS model:

$$y(k) = x(k) = \min(0.5x(k-1) + 4u(k) - 1, 0.2u(k) + 1)$$

Constraints:

$$-0.2 \leq \Delta u(k) \leq 0.2 \quad \text{and} \quad u(k) \geq 0 \quad \text{for all } k$$

$$\begin{aligned} \text{Let } N_c = N_p = 2 \text{ and } J(k) &= J_{\text{out},\infty}(k) + \lambda J_{\text{in},1}(k) \\ &= \|\tilde{y}(k) - \tilde{r}(k)\|_{\infty} + \lambda \|\tilde{u}(k)\|_1 \end{aligned}$$

### 3.5 Example (continued)

After substitution:

$$J(k) = \max(\min(t_1, t_2), s_1, s_2, \min(t_3, t_4, t_5), s_3, s_4, s_5)$$

with  $t_i, s_i$  affine functions of  $x_1(k-1), u(k), u(k+1), r(k)$

Min-max canonical form:

$$J(k) = \min(\max(t_1, t_3, s_1, s_2, s_3, s_4, s_5), \max(t_1, t_4, s_1, s_2, s_3, s_4, s_5), \\ \max(t_1, t_5, s_1, s_2, s_3, s_4, s_5), \max(t_2, t_3, s_1, s_2, s_3, s_4, s_5), \\ \max(t_2, t_4, s_1, s_2, s_3, s_4, s_5), \max(t_2, t_5, s_1, s_2, s_3, s_4, s_5))$$

→ solve 6 LPs

### 3.5 Example (continued)

CPU time for closed-loop MPC over period [1, 15]:

Method	CPU time (s)
LP	0.55
SQP	4.90
MLD	2.74
ELCP	198.82



## 4. Game-theoretic approaches

- Safety-critical applications such as collision avoidance in free flight or automated highways
  - guarantee safety even in case intentions of other aircraft/vehicle are not known (non-cooperative game)
  - if (partial) communication possible → cooperative game

- Consider continuous-time system

$$\dot{x} = f(x, u, d)$$

with  $u$  control inputs (corresponding to 1st player), and  $d$  disturbance inputs (corresponding to 2nd player/adversary)

- Assume safety constraints can be represented by set

$$F = \{x \in X \mid S(x) \geq 0\}$$

## Game-theoretic approach

- Let  $t_0 \leq t_{\text{end}}$  and consider cost function

$$J : X \times \mathcal{U} \times \mathcal{D} \times [t_0, t_{\text{end}}] \rightarrow \mathbb{R} : (x, u(\cdot), d(\cdot), t) \mapsto S(x(t_{\text{end}}))$$

where  $\mathcal{U}$  and  $\mathcal{D}$  denote admissible control and disturbance functions

- Cost is function of final state  $x(t_{\text{end}})$  only!

→  $J$  is cost associated with trajectory starting at  $x$  at time  $t \in [t_0, t_{\text{end}}]$  with inputs  $u(\cdot)$  and  $d(\cdot)$ , and ending at time  $t = t_{\text{end}}$  at the final state  $x(t_{\text{end}})$

- Define value function

$$J^*(x, t) = \max_{u \in \mathcal{U}} \min_{d \in \mathcal{D}} J(x, u, d, t)$$

## Game-theoretic approach (cont.)

- The set

$$\{x \in X \mid \min_{\tau \in [t, t_{\text{end}}]} J^*(x, \tau) \geq 0\}$$

contains all states for which system can be forced by control  $u$  to remain in safe set  $F$  for at least  $|t_{\text{end}} - t|$  time units, irrespective of disturbance function  $d$

- Value function  $J^*$  can be computed using Hamilton-Jacobi equations
  - (numerical) solution of Hamilton-Jacobi equations is tremendous task
  - + approach provides systematic way to check safety properties for continuous-time systems and certain classes of hybrid systems

## 5. Summary

- Optimal control of hybrid systems
- MPC for MLD and PWA systems
- MPC for MMPS and continuous PWA systems
- Game-theoretic approaches