

An overview of distributed model predictive control (MPC)

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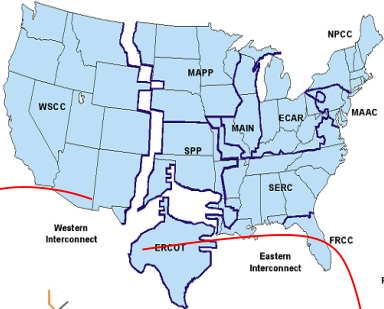


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Algorithms and Applications
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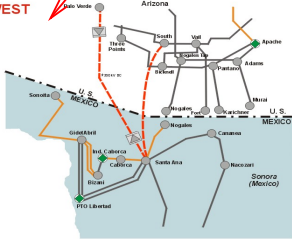
- 1 Overview of distributed model predictive control
 - Nomenclature
 - Stability of cooperative MPC for linear systems
- 2 Hierarchical control
 - Reducing communication
- 3 Distributed MPC for nonlinear systems
 - The challenge of nonconvexity
- 4 Robustness of cooperative MPC
 - Inherent robustness of suboptimal MPC
- 5 Conclusions and future outlook

Electrical power distribution



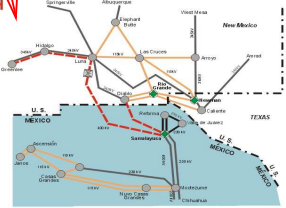
NORTHWEST

Potential Interconnections



NORTH

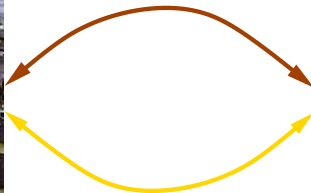
Potential Interconnections



Chemical plant integration



Material flow



Energy flow



Decentralized Control

- Most large-scale systems consist of networks of interconnected/interacting subsystems
 - ▶ Chemical plants, electrical power grids, water distribution networks, . . .

Decentralized Control

- Most large-scale systems consist of networks of interconnected/interacting subsystems
 - ▶ Chemical plants, electrical power grids, water distribution networks, . . .
- Traditional approach: **Decentralized control**
 - ▶ Wealth of literature from the early 1970's on improved decentralized control ^a
 - ▶ Well known that poor performance may result if the interconnections are not negligible

^a(Sandell Jr. et al., 1978; Šiljak, 1991; Lunze, 1992)

Centralized Control

- Steady increase in available computing power has provided the opportunity for centralized control
- **Coordinated control**: Distributed optimization to achieve fast solution of centralized control (Necoara et al., 2008; Cheng et al., 2007)
- Most practitioners view centralized control of large, networked systems as impractical and unrealistic
- A **divide and conquer** strategy is essential for control of large, networked systems (Ho, 2005)
- **Centralized control**: A benchmark for comparing and assessing distributed controllers

Nomenclature: consider two interacting units

Objective functions	$V_1(u_1, u_2), V_2(u_1, u_2)$
and	$V(u_1, u_2) = w_1 V_1(u_1, u_2) + w_2 V_2(u_1, u_2)$
decision variables for units	$u_1 \in \Omega_1, u_2 \in \Omega_2$

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Noncooperative Control	$\min_{u_1 \in \Omega_1} V_1(u_1, u_2) \quad \min_{u_2 \in \Omega_2} V_2(u_1, u_2)$
(Nash equilibrium)	

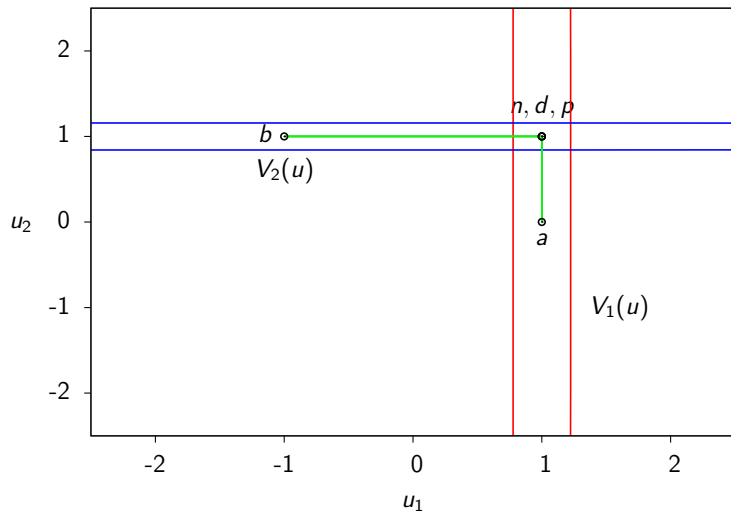
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Cooperative Control (Pareto optimal)	$\min_{u_1 \in \Omega_1} V(u_1, u_2) \quad \min_{u_2 \in \Omega_2} V(u_1, u_2)$

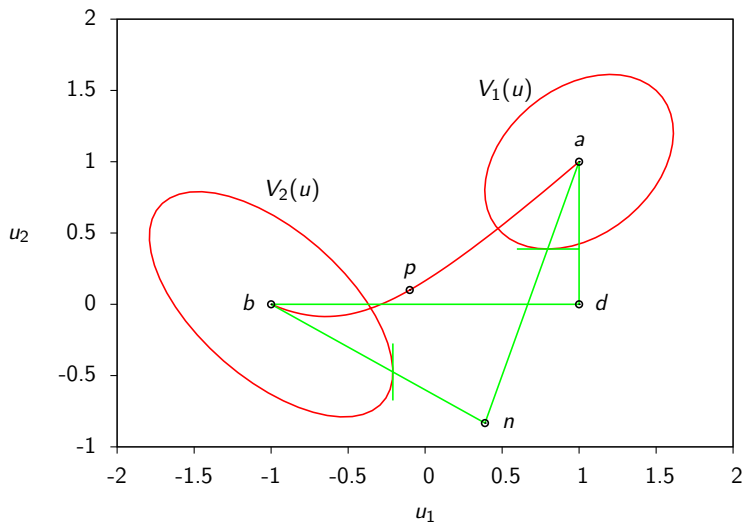
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Centralized Control (Pareto optimal)	$\min_{u_1, u_2 \in \Omega_1 \times \Omega_2} V(u_1, u_2)$

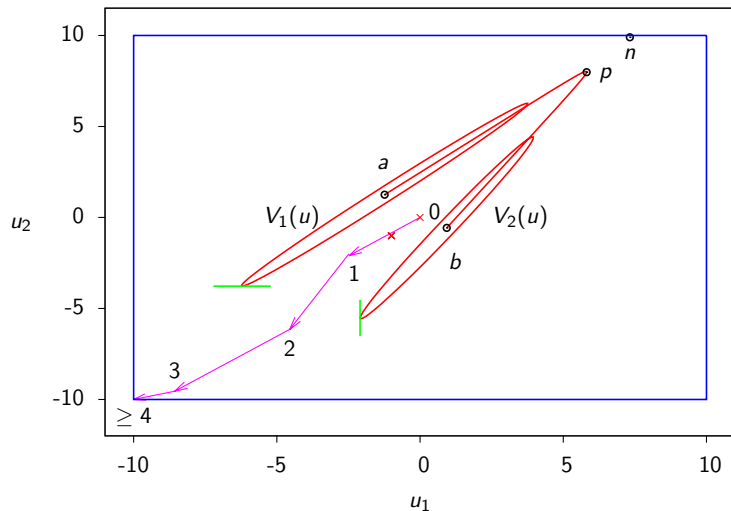
Noninteracting systems



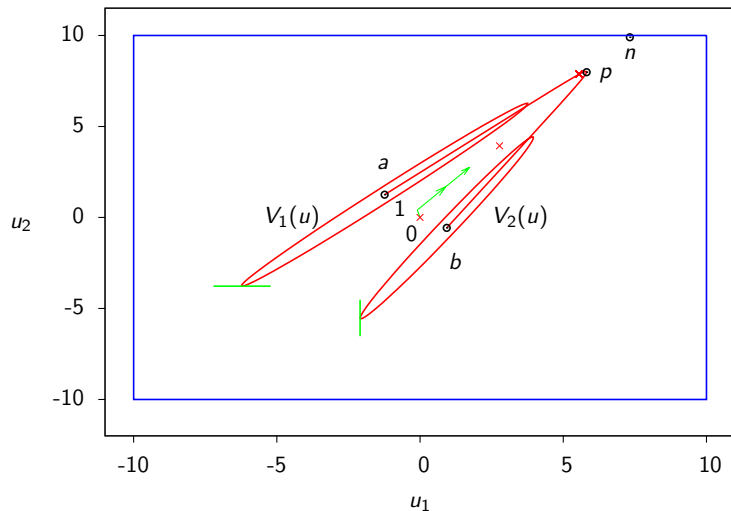
Moderately interacting systems



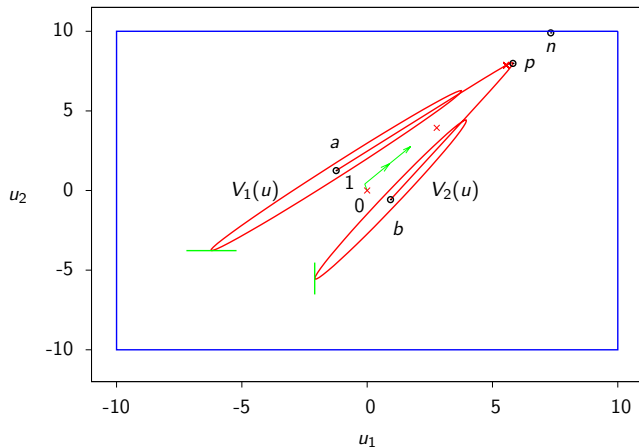
Geometry of cooperative vs. noncooperative MPC



Geometry of cooperative vs. noncooperative MPC



Plantwide suboptimal MPC



- Early termination of optimization gives suboptimal plantwide feedback
- Use suboptimal MPC theory to prove stability

Plantwide suboptimal MPC

Consider closed-loop system augmented with input trajectory

$$\begin{pmatrix} x^+ \\ \mathbf{u}^+ \end{pmatrix} = \begin{pmatrix} Ax + Bu \\ g(x, \mathbf{u}) \end{pmatrix}$$

- Function $g(\cdot)$ returns suboptimal choice

¹(Rawlings and Mayne, 2009, pp.418-420)

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$$\begin{aligned} a |(x, \mathbf{u})|^2 &\leq V(x, \mathbf{u}) \leq b |(x, \mathbf{u})|^2 \\ V(x^+, \mathbf{u}^+) - V(x, \mathbf{u}) &\leq -c |(x, \mathbf{u})|^2 \end{aligned}$$

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- Adding constraint establishes closed-loop stability of the origin for all \mathbf{u}^1

$$|\mathbf{u}| \leq d |x| \quad x \in \mathbb{B}_r, r > 0$$

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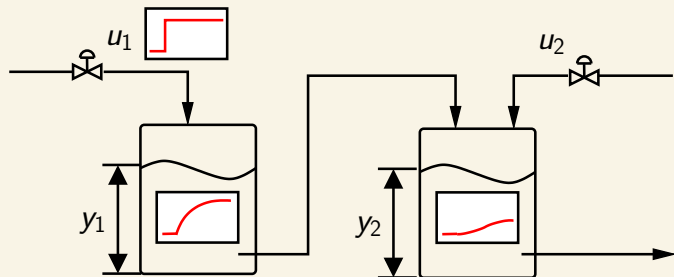
$$|\mathbf{u}| \leq d |x| \quad x \in \mathbb{B}_r, r > 0$$

- Cooperative optimization satisfies these properties for plantwide objective function $V(x, \mathbf{u})$

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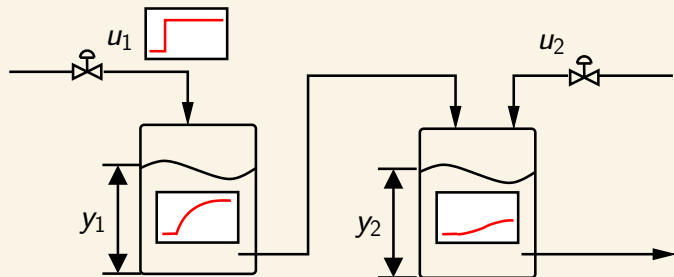
Modeling

Plantwide step response

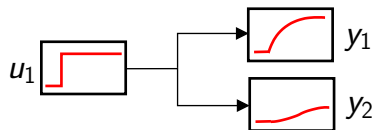


²Gudi and Rawlings (2006)

Plantwide step response



- Interaction models found by decentralized identification²



$$x_{11}^+ = A_{11}x_{11} + B_{11}u_1$$

$$x_{21}^+ = A_{21}x_{21} + B_{21}u_1$$

²Gudi and Rawlings (2006)

Modeling

Consider the linearized **physical** model

$$x^+ = Ax + B_1 u_1 + B_2 u_2 \quad y_1 = C_1 x, \quad y_2 = C_2 x$$

- Kalman canonical form of the triple (A, B_j, C_i)

$$\begin{bmatrix} z_{ij}^{oc} \\ z_{ij}^{\bar{oc}} \\ z_{ij}^{o\bar{c}} \\ z_{ij}^{\bar{o}\bar{c}} \end{bmatrix}^+ = \begin{bmatrix} A_{ij}^{oc} & 0 & A_{ij}^{oc\bar{c}} & 0 \\ A_{ij}^{\bar{oc}} & A_{ij}^{\bar{oc}} & A_{ij}^{\bar{oc}o\bar{c}} & A_{ij}^{\bar{oc}\bar{c}} \\ 0 & 0 & A_{ij}^{o\bar{c}} & 0 \\ 0 & 0 & A_{ij}^{\bar{o}\bar{c}o} & A_{ij}^{\bar{o}\bar{c}} \end{bmatrix} \begin{bmatrix} z_{ij}^{oc} \\ z_{ij}^{\bar{oc}} \\ z_{ij}^{o\bar{c}} \\ z_{ij}^{\bar{o}\bar{c}} \end{bmatrix} + \begin{bmatrix} B_{ij}^{oc} \\ B_{ij}^{\bar{oc}} \\ 0 \\ 0 \end{bmatrix} u_j$$

$$y_{ij} = \begin{bmatrix} C_{ij}^{oc} & 0 & C_{ij}^{o\bar{c}} & 0 \end{bmatrix} \begin{bmatrix} z_{ij}^{oc} \\ z_{ij}^{\bar{oc}} \\ z_{ij}^{o\bar{c}} \\ z_{ij}^{\bar{o}\bar{c}} \end{bmatrix} \quad y_i = \sum_j y_{ij}$$

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- Interaction models

$$A_{ij} \leftarrow A_{ij}^{oc} \quad B_{ij} \leftarrow B_{ij}^{\bar{o}c} \quad C_{ij} \leftarrow C_{ij}^{oc} \quad x_{ij} \leftarrow z_{ij}^{oc}$$

Unstable modes

For unstable systems, we zero the unstable modes with terminal constraints.

- For subsystem 1

$$S_{11}^{u'} x_{11}(N) = 0 \quad S_{21}^{u'} x_{21}(N) = 0$$

- To ensure terminal constraint feasibility for all x , we require $(\underline{A}_1, \underline{B}_1)$ stabilizable

$$\underline{A}_1 = \begin{bmatrix} A_{11} & \\ & A_{21} \end{bmatrix} \quad \underline{B}_1 = \begin{bmatrix} B_{11} \\ B_{21} \end{bmatrix}$$

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- For output feedback, we require (A_1, C_1) detectable

$$A_1 = \begin{bmatrix} A_{11} & \\ & A_{12} \end{bmatrix} \quad C_1 = [C_{11} \quad C_{12}]$$

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- Similar requirements for other subsystem

Consider augmented system perturbed by stable estimator

$$\begin{pmatrix} \hat{x}^+ \\ \mathbf{u}^+ \\ e^+ \end{pmatrix} = \begin{pmatrix} A\hat{x} + B\mathbf{u} + Le \\ g(\hat{x}, \mathbf{u}, e) \\ A_L e \end{pmatrix}$$

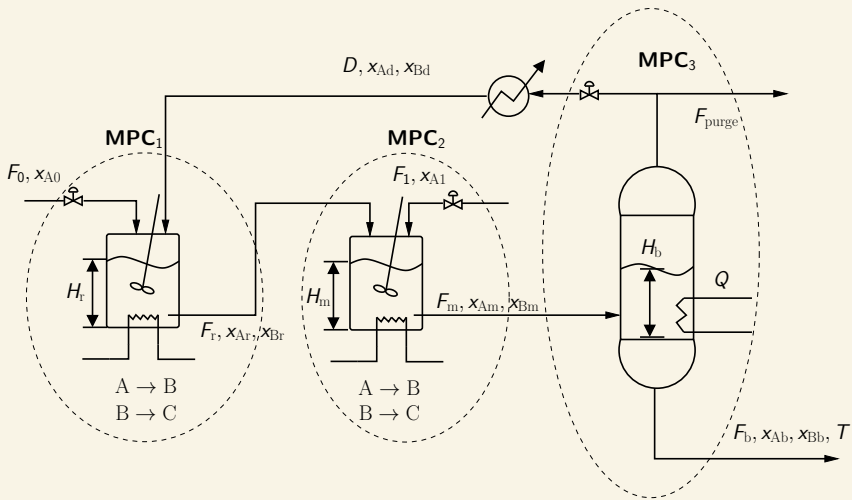
- Stable estimator error implies Lyapunov function

$$\begin{aligned} \bar{a}|e| &\leq J(e) \leq \bar{b}|e| \\ J(e^+) - J(e) &\leq -\bar{c}|e| \end{aligned}$$

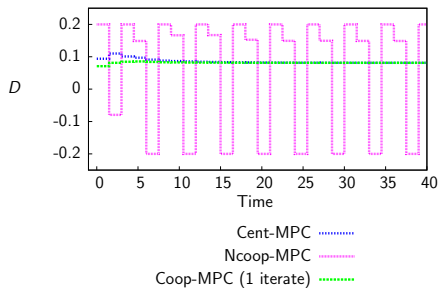
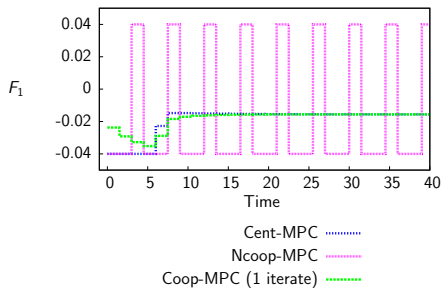
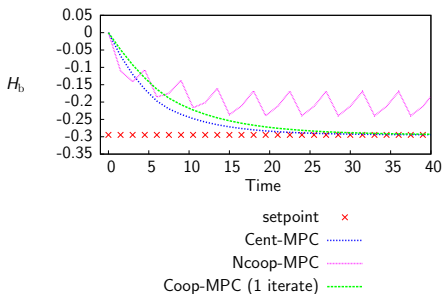
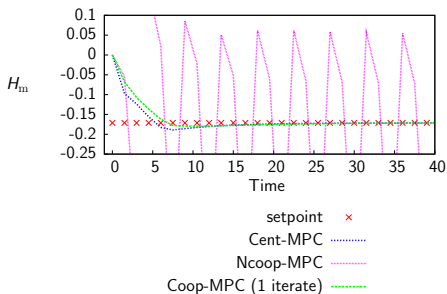
- Stability of perturbed system established by Lyapunov function

$$W(\hat{x}, \mathbf{u}, e) = V(\hat{x}, \mathbf{u}) + J(e)$$

Two reactors with separation and recycle



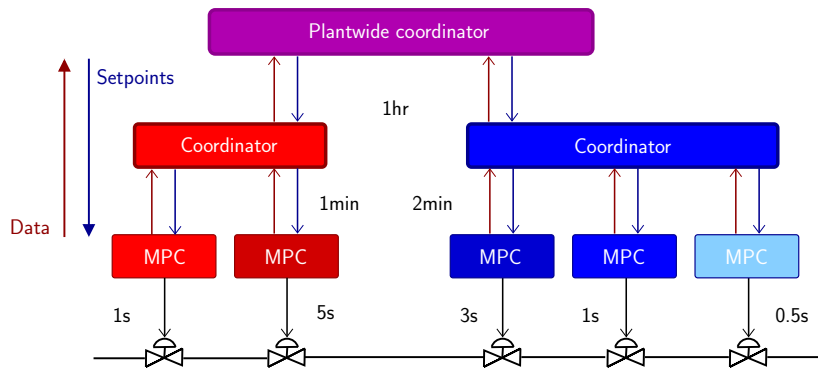
Two reactors with separation and recycle



Performance comparison

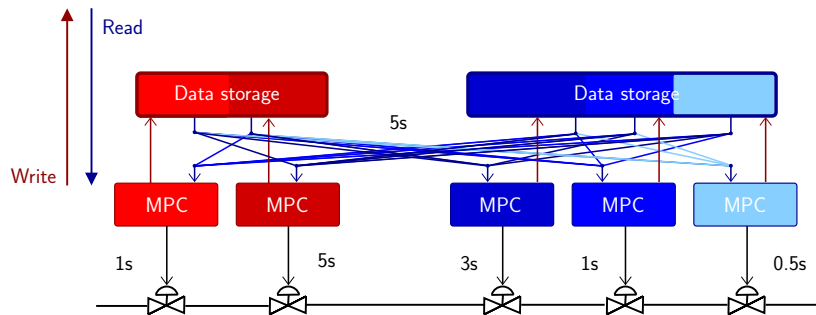
	Cost ($\times 10^{-2}$)	Performance loss
Centralized MPC	1.75	0
Decentralized MPC	∞	∞
Noncooperative MPC	∞	∞
Cooperative MPC (1 iterate)	2.2	25.7%
Cooperative MPC (10 iterates)	1.84	5%

Traditional hierarchical MPC



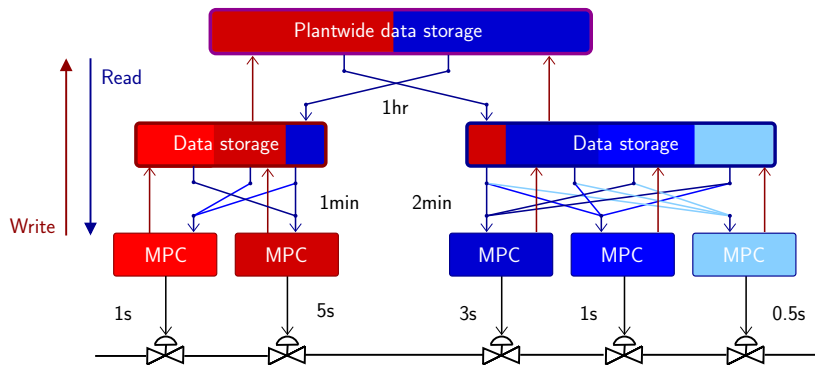
- Multiple dynamical time scales in plant
- Data and setpoints are exchanged on chosen scale
- Optimization performed at each layer

Cooperative MPC data exchange



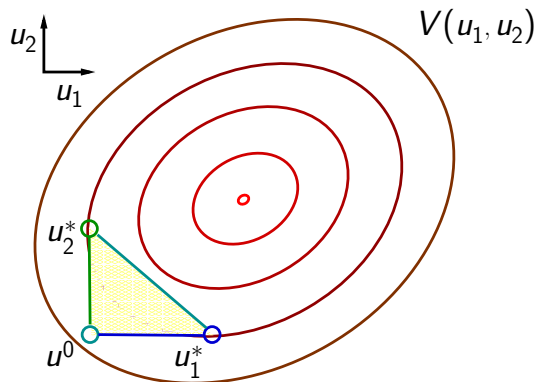
- All data exchanged plantwide
- Data exchange at each controller execution

Cooperative hierarchical MPC



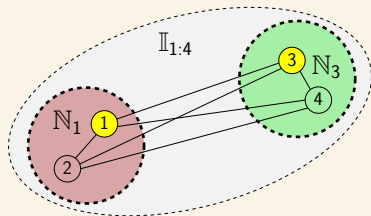
- Optimization at MPC layer only
- Only subset of data exchanged plantwide
- Data exchanged at chosen time scale

Motivating the hierarchical optimization



- Any point in the triangle decreases the cost of V

Hierarchical optimization



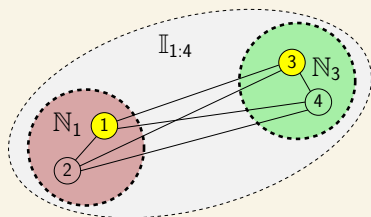
Consider the optimization

$$\min_u V(u_1, u_2, u_3, u_4)$$

We group the variables into two neighborhoods

- $\mathbb{N}_1 = \{1, 2\}$ and $\mathbb{N}_2 = \{3, 4\}$

Hierarchical optimization



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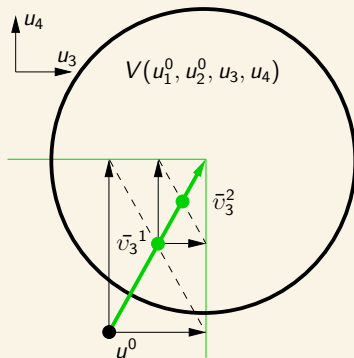
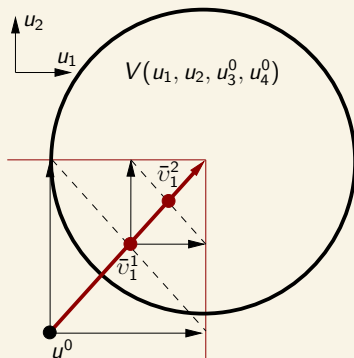
- $\mathbb{N}_1 = \{1, 2\}$ and $\mathbb{N}_2 = \{3, 4\}$

We solve the optimization in a distributed fashion

- suboptimizations utilize the latest iterate only from variables in their neighborhood

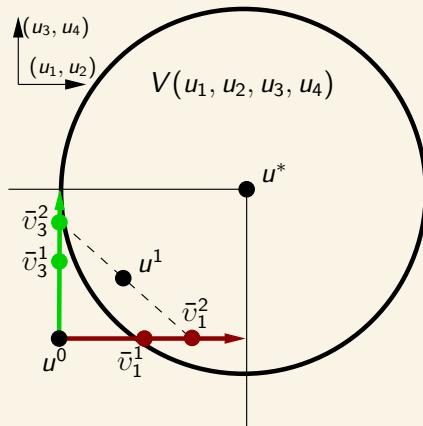
Hierarchical optimization

Suboptimizations



Hierarchical optimization

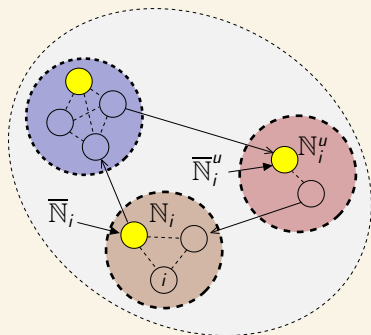
Overall



Performance comparison

	Cost	Performance loss
Centralized	0.95	-
Cooperative (1 iterate)	1.60	68%
$N_s = 1$	1.633	71%
$N_s = 2$	1.646	73%
$N_s = 5$	1.661	75%
$N_s = 10$	1.669	76%
$N_s = 25$	1.670	76%
$N_s = 50$	1.670	76%

Reducing communication



We define a leader in each neighborhood and a graph between the leaders

Reducing communication

We define the state propagation in the following way

$$\begin{aligned}x_i(k) = & \bar{A}_{ii}^k x_i(0) + \sum_{\tau=0}^{k-1} \sum_{j \in \mathbb{N}_i} \bar{A}_{ii}^{k-\tau-1} \bar{B}_{ij} u_j(\tau) \\ & + \sum_{\tau=0}^{k-1} \sum_{l \in \mathbb{L}} \sum_{s \in \mathbb{I}_{1:M} \setminus l} \bar{A}_{is}^{[k-\tau-1]} \bar{A}_{sl} \alpha_l(\tau)\end{aligned}$$

such that

$$\alpha_i^+ = \bar{A}_{ii} \alpha_i + \sum_{j \in \mathbb{N}_i} \bar{B}_{ij} u_j$$

- α is defined only for the leaders
- Computation requires only information from within the neighborhood and from other leaders

Nonlinear Distributed MPC

We assume the model is of the form

$$\frac{dx_1}{dt} = f_1(x_1, x_2, u_1, u_2)$$

$$y_1 = C_1 x_1$$

$$\frac{dx_2}{dt} = f_2(x_1, x_2, u_1, u_2)$$

$$y_2 = C_2 x_2$$

Given these physical system models of the subsystems, the overall plant model is

$$\frac{dx}{dt} = f(x, u)$$

$$y = Cx$$

in which

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad u = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \quad f = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} \quad y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \quad C = \begin{bmatrix} C_1 & \\ & C_2 \end{bmatrix}$$

Nonconvexity

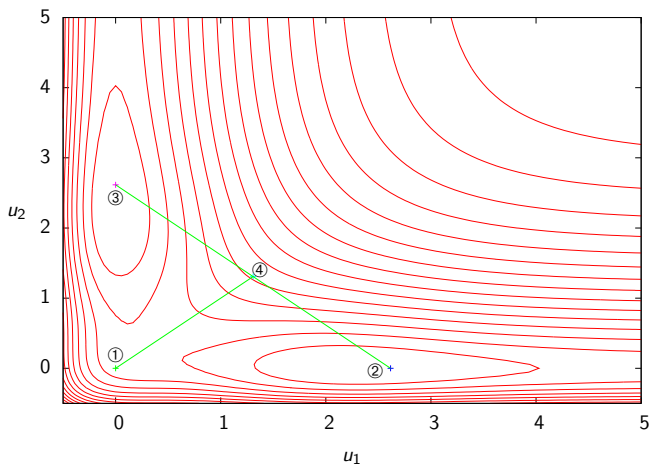


Figure: Cost contours for a two-player, nonconvex game; cost *increases* for the convex combination of the two players' optimal points.

Requirements for distributed, nonlinear control

- Must handle nonconvex objectives
- Two criteria in design:
 - 1 the optimizers should *not* rely on a central coordinator
 - 2 the exchange of information between the subsystems and the iteration of the subsystem optimizations should be able to terminate before convergence without compromising closed-loop properties.

Distributed nonconvex optimization

- Consider the optimization

$$\min_u V(u) \quad \text{s.t.} \quad u \in \mathbb{U}$$

- We require approximate solutions to the following suboptimizations at iterate $p \geq 0$ for all $i \in \mathbb{I}_{1:M}$

$$\bar{u}_i^p = \arg \min_{u_i \in \mathbb{U}_i} V(u_i, u_{-i}^p)$$

in which $u_{-i} = (u_1, \dots, u_{i-1}, u_{i+1}, \dots, u_M)$.

- Define the step $v_i^p = \bar{u}_i^p - u_i^p$.

- To choose the stepsize α_i^P , each suboptimizer initializes the stepsize³ with $\bar{\alpha}_i$

$$V(u^P) - V(u_i^P + \alpha_i^P v_i^P, u_{-i}^P) \geq -\sigma \alpha_i^P \nabla_i V(u^P)' v_i^P$$

in which $\sigma \in (0, 1)$.

- After all suboptimizers finish the backtracking process, they exchange steps. Each suboptimizer forms a candidate step

$$u_i^{P+1} = u_i^P + w_i \alpha_i^P v_i^P \quad \forall i \in \mathbb{I}_{1:M}$$

³Armijo rule: (Bertsekas, 1999, p.230)

- Check the following inequality, which tests if $V(u^P)$ is convex-like

$$V(u^{P+1}) \leq \sum_{i \in \mathbb{I}_{1:M}} w_i V(u_i^P + \alpha_i^P v_i^P, u_{-i}^P) \quad (1)$$

in which $\sum_{i \in \mathbb{I}_{1:M}} w_i = 1$ and $w_i > 0$ for all $i \in \mathbb{I}_{1:M}$.

- If the condition above is not satisfied, then we find the direction with the worst cost improvement

$$i_{\max} = \arg \max_i \{V(u_i^P + \alpha_i^P v_i^P, u_{-i}^P)\}$$

and eliminate this direction by setting $w_{i_{\max}}$ to zero and repartitioning the remaining w_i so that they sum to 1.

- *At worst, condition (1) is satisfied with one direction only.*

Lemma (Feasibility)

Given a feasible initial condition, the iterates u^p are feasible for all $p \geq 0$.

Lemma (Objective decrease)

*The objective function decreases at every iterate, that is,
 $V(u^{p+1}) \leq V(u^p)$.*

Lemma (Convergence)

Every accumulation point of the sequence $\{u^p\}$ is stationary.

Distributed nonconvex optimization

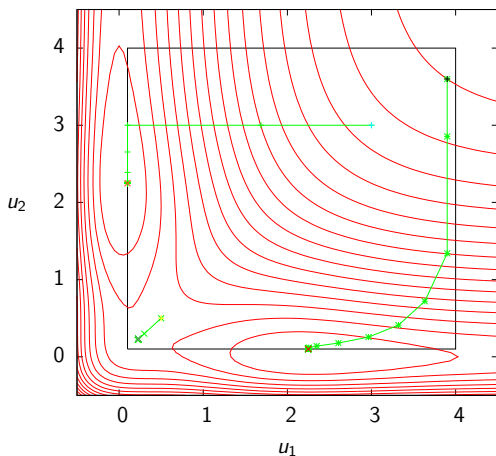


Figure: Nonconvex function optimized with Distributed nonconvex optimization algorithm

A nonlinear example

- Consider the unstable nonlinear system

$$x_1^+ = x_1^2 + x_2 + u_1^3 + u_2$$

$$x_2^+ = x_1 + x_2^2 + u_1 + u_2^3$$

with initial condition $(x_1, x_2) = (3, -3)$.

- For this example, we use the stage cost

$$l_1(x_1, u_1) = \frac{1}{2}(x_1' Q_1 x_1 + u_1' R_1 u_1)$$

$$l_2(x_2, u_2) = \frac{1}{2}(x_2' Q_2 x_2 + u_2' R_2 u_2)$$

- For the simulation we choose the parameters

$$Q = I \quad R = I \quad N = 2 \quad \bar{p} = 3 \quad \mathbb{U}_i = [-2.5, 2.5] \quad \forall i \in \mathbb{I}_{1:2}$$

Distributed nonlinear cooperative control

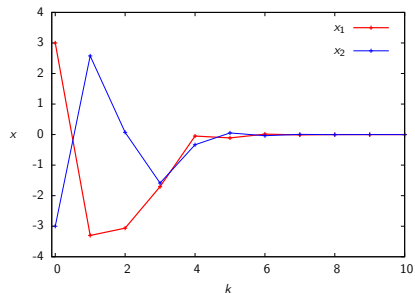


Figure: State trajectory ($\bar{p} = 3$)

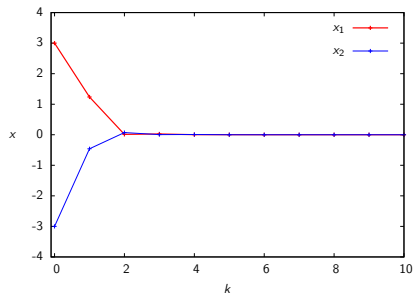


Figure: Centralized state trajectory ($\bar{p} = 10$)

Distributed nonlinear cooperative control

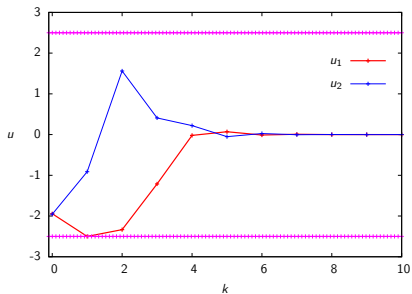


Figure: Input trajectory ($\bar{p} = 3$)

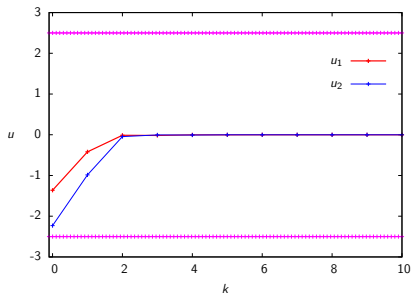


Figure: Centralized input trajectory ($\bar{p} = 10$)

Distributed nonlinear cooperative control

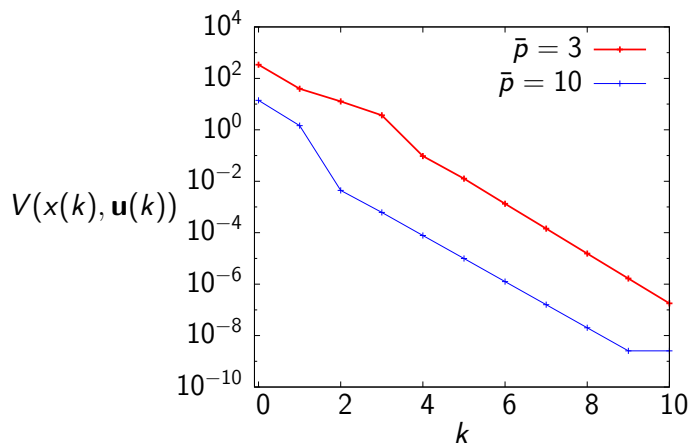


Figure: Open-loop cost to go versus time on the closed-loop trajectory for different numbers of iterations.

Distributed nonlinear cooperative control

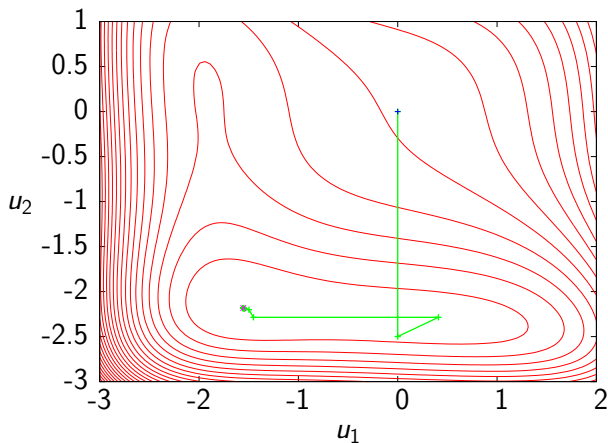


Figure: Contours of V with $N = 1$ for $k = 0$ with $(x_1(0), x_2(0)) = (3, -3)$. Iterations of the subsystem controllers with initial condition $(u_1^0, u_2^0) = (0, 0)$.

Why study robustness of *suboptimal* MPC?

- *Cooperative*, distributed MPC is a special case of *suboptimal* MPC. Anything we establish about suboptimal MPC can be applied to cooperative, distributed MPC (and optimal MPC!)
- Suboptimal MPC has an interesting feature: a nonunique, point-to-set control law $u \in \kappa_N(x)$.
- *Optimal* solution of nonconvex

$$\mathbb{P}_N(x) : \quad \min_{\mathbf{u} \in \mathcal{U}_N} V_N(x, \mathbf{u})$$

cannot be computed online for *any* nonlinear model. Practitioners implement only suboptimal MPC.

- We should know something about its inherent robustness properties.⁴

⁴Pannocchia et al. (2011)

For suboptimal MPC; again, the basic MPC setup

- The system model

$$x^+ = f(x, u) \quad (2)$$

- State and input constraints

$$x(k) \in \mathbb{X}, \quad u(k) \in \mathbb{U} \quad \text{for all } k \in \mathbb{I}_{\geq 0}$$

- Terminal constraint (and penalty)

$$\phi(N; x, \mathbf{u}) \in \mathbb{X}_f \subseteq \mathbb{X}$$

Cost function and control problem

- For any state $x \in \mathbb{R}^n$ and input sequence $\mathbf{u} \in \mathbb{U}^N$, we define

$$V_N(x, \mathbf{u}) = \sum_{k=0}^{N-1} \ell(\phi(k; x, \mathbf{u}), u(k)) + V_f(\phi(N; x, \mathbf{u}))$$

- $\ell(x, u)$ is the stage cost; $V_f(x(N))$ is the terminal cost
- Consider the finite horizon optimal control problem

$$\mathbb{P}_N(x) : \quad \min_{\mathbf{u} \in \mathcal{U}_N} V_N(x, \mathbf{u})$$

Suboptimal MPC

- Rather than solving $\mathbb{P}_N(x)$ *exactly*, we consider using any (unspecified) suboptimal algorithm having the following properties.
- Let $\mathbf{u} \in \mathcal{U}_N(x)$ denote the (suboptimal) control sequence for the initial state x , and let $\tilde{\mathbf{u}}$ denote a *warm start* for the successor initial state $x^+ = f(x, u(0; x))$, obtained from (x, \mathbf{u}) by

$$\tilde{\mathbf{u}} := \{u(1; x), u(2; x), \dots, u(N-1; x), u_+\} \quad (3)$$

- $u_+ \in \mathbb{U}$ is any input that satisfies the invariance condition in the terminal region

Suboptimal MPC

- The warm start satisfies $\tilde{\mathbf{u}} \in \mathcal{U}_N(x^+)$.
- The suboptimal input sequence for any given $x^+ \in \mathcal{X}_N$ is defined as *any* $\mathbf{u}^+ \in \mathbb{U}^N$ that satisfies:

$$\mathbf{u}^+ \in \mathcal{U}_N(x^+) \quad (4a)$$

$$V_N(x^+, \mathbf{u}^+) \leq V_N(x^+, \tilde{\mathbf{u}}) \quad (4b)$$

$$V_N(x^+, \mathbf{u}^+) \leq V_f(x^+) \quad \text{when } x^+ \in r\mathbb{B} \quad (4c)$$

in which r is a positive scalar sufficiently small that $r\mathbb{B} \subseteq \mathbb{X}_f$.

- Notice that constraint (4c) is required to hold only if $x^+ \in r\mathbb{B}$, and it implies that $|\mathbf{u}^+| \rightarrow 0$ as $|x^+| \rightarrow 0$.
- Condition (4b) ensures that the computed suboptimal cost is no larger than that of the warm start.

Inherent robustness of the suboptimal controller

- Consider a process disturbance d , $x^+ = f(x, \kappa(x)) + d$
- A measurement disturbance $x_m = x + e$
- Nominal controller with disturbance

$$\begin{aligned}x^+ &\in f(x, \kappa_N(x_m)) + d \\x^+ &\in f(x, \kappa_N(x + e)) + d \\x^+ &\in F_{ed}(x)\end{aligned}\tag{5}$$

Robust stability; is the system $x^+ \in F_{ed}(x)$ input-to-state stable considering (d, e) as the input.

Definition (SRES)

The origin of the closed-loop system (5) is *strongly robustly exponentially stable* (SRES) on a compact set $\mathcal{C} \subset \mathcal{X}_N$, $0 \in \text{int}(\mathcal{C})$, if there exist scalars $b > 0$ and $0 < \lambda < 1$ such that the following property holds: Given any $\epsilon > 0$, there exists $\delta > 0$ such that for all sequences $\{d(k)\}$ and $\{e(k)\}$ satisfying

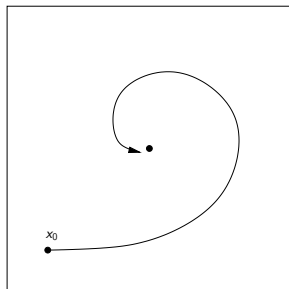
$$|d(k)| \leq \delta \text{ and } |e(k)| \leq \delta \text{ for all } k \in \mathbb{I}_{\geq 0},$$

and all $x \in \mathcal{C}$, we have that

$$x_m(k) = x(k) + e(k) \in \mathcal{X}_N, \quad x(k) \in \mathcal{X}_N, \quad \text{for all } k \in \mathbb{I}_{\geq 0}, \quad (6a)$$

$$|\phi_{ed}(k; x)| \leq b\lambda^k|x| + \epsilon, \quad \text{for all } k \in \mathbb{I}_{\geq 0}. \quad (6b)$$

Behavior with and without disturbances

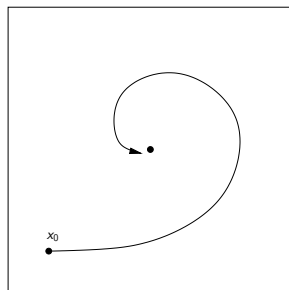


Nominal System

$$x^+ = f(x, u)$$

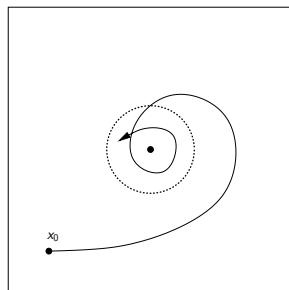
$$u = \kappa_N(x)$$

Behavior with and without disturbances



Nominal System

$$\begin{aligned}x^+ &= f(x, u) \\ u &= \kappa_N(x)\end{aligned}$$



System with Disturbance

$$\begin{aligned}x^+ &= f(x, u) + d \\ u &= \kappa_N(x + e)\end{aligned}$$

d is the process disturbance
 e is the measurement disturbance

Theorem (SRES of suboptimal MPC (Pannocchia et al., 2011))

Under standard MPC assumptions, the origin of the perturbed closed-loop system

$$x^+ \in F_{ed}(x)$$

is SRES on \mathcal{C}_ρ .

This result applies also to distributed, cooperative MPC.
See also Pannocchia talk on Wednesday, 14:30, WEB07.4.

Cooperative MPC theory maturing^a

^aStewart et al. (2010); Maestre et al. (2011)

- Avoids coordination layer
- Satisfies hard input constraints
- Provides nominal stability for plants with even strongly interacting subsystems
- Retains closed-loop stability for early iteration termination
- Converges with iteration to Pareto optimal (centralized) control
- Remains stable under perturbations

Lots to do!

- Applications in which players *compete* as well as cooperate
- Framework(s) for decomposing large-scale systems
- Modeling versus performance tradeoffs poorly understood
- Unstable systems and coupled constraints difficult to handle (supply chain)
- Distributed state estimation has received less attention than control (Farina et al., 2010a,b)
- Applications exposing limitations of current approaches (De Schutter and Scattolini, 2011; Tarau et al., 2011; Baskar et al., 2011)

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