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An Approach to Distributed Min-Max Model Predictive Control of Linear Systems with Parametric Uncertainty

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Abstract: In this paper, a suboptimal approach to distributed closed-loop min-max MPC for uncertain systems consisting of polytopic subsystems with coupled dynamics subject to both state and input constraints is proposed. The approach applies the dynamic dual decomposition method and reformulates the original centralized min-max MPC problem into a distributed optimization problem. The suggested approach is illustrated on a simulation example of an uncertain system consisting of two interconnected polytopic subsystems.

Key words: Min-max Model Predictive Control, Distributed Control, Linear Interconnected Systems, Polytopic Uncertainty.

Introduction

Model Predictive Control (MPC) is an efficient methodology to solve complex constrained multivariable control problems in the absence, as well as in the presence of uncertainties [1-4]. MPC involves the solution at each sampling instant of a finite horizon optimal control problem subject to the system dynamics, and state and input constraints. The conceptual structure of MPC is given in Fig. 1 [1]. The MPC denomination stems from the idea of employing an explicit model of the plant to be controlled which is used to predict the future output behaviour. This prediction capability allows solving optimal control problems on line, where tracking error, namely the difference between the predicted output and the desired reference, is minimized over a future horizon [1].

The result of the optimization is applied according to a receding or moving horizon philosophy [1]: At time t only the first input of the optimal command sequence is actually applied to the plant. The remaining optimal inputs are discarded, and a new optimal control problem is solved at time t + 1.

The model-based philosophy is the major advantage of the MPC philosophy but brings also the most important difficulties. Since the model is only an approximation of the real plant, it is important for the MPC to be robust with respect to model uncertainties and plant disturbances [1]. One possible strategy to obtain this is the design of min-max MPC, as was first proposed in [5]. There are two formulations of min-max MPC: the open-loop formulation (the optimization is performed over a sequence of control actions) and the closed-loop formulation (the optimization is performed over a sequence of feedback control laws) (see [6] for a review of the min-max MPC approaches). The open-loop min-max MPC [6] guarantees the robust stability and the robust feasibility of the system, but it may be very conservative since the control sequence has to ensure constraints fulfillment for all possible uncertainty scenarios without considering the fact that future measurements of the state contain information about past uncertainty values. The conservativeness of the open-loop approaches can be overcome by the closed-loop min-max MPC approaches [6].

However, solving in a centralized way MPC problems for medium- and large-scale systems may be

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impractical due to the large number of decision variables and the topology of the plant and data communication. Therefore, there is a strong motivation for development of methods for distributed solution of MPC problems. The distributed MPC has the advantage to reduce the original, large size, optimization problem into a number of smaller and more tractable ones. Recently, several approaches for distributed /decentralized MPC have been proposed [7, 8, 9].

There are only a few papers considering the problem of robust distributed MPC of interconnected polytopic systems. Thus, in [10] a distributed MPC algorithm for polytopic systems subject to actuator saturation is proposed. In [11], an online distributed MPC algorithm that deals explicitly with model errors is proposed. It is supposed that the subsystems are coupled through their inputs and only constraints on the inputs are considered. In [12, 13], an approach to distributed open-loop min-max MPC for interconnected polytopic systems is developed, which is based on the dual decomposition method [14, 15].

In this paper, an approach to distributed closed-loop min-max MPC for uncertain linear systems consisting of polytopic subsystems with coupled dynamics subject to both state and input constraints is proposed. The approach applies the dynamic dual decomposition method [14, 15] and reformulates the centralized closed-loop min-max MPC problem into a distributed closed-loop min-max MPC problem. It is based on distributed on-line optimization and can be applied to large-scale polytopic systems. In comparison with [12, 13], the optimization of the feedback policies is described as an alternative to the optimization of the control actions.

**Formulation of the Closed-Loop Min-Max MPC Problem**

Consider a system composed by the interconnection of $M$ linear uncertain subsystems (Fig. 2), described by the polytopic discrete-time models:

$$x_i(t+1) = A_i(t)x_i(t) + B_i(t)u_i(t) + \sum_{j=1}^{M} A_{ij}x_j(t)$$

$$[A_i(t), B_i(t)] \in \Omega_i$$

where $x_i(t) \in \mathbb{R}^{n_i}$ and $u_i(t) \in \mathbb{R}^{m_i}$ are the state and control input vectors, related to the $i$-th subsystem, $A_i(t) \in \mathbb{R}^{n_i \times n_i}$ and $B_i(t) \in \mathbb{R}^{n_i \times m_i}$ are uncertain time-varying matrices, and $A_{ij} \in \mathbb{R}^{n_i \times n_j}$, $j = 1, 2, ..., M$, $j \neq i$ are known constant matrices.

For a polytopic uncertainty description, $\Omega_i$, $i = 1, 2, ..., M$ are polytopes:

$$\Omega_i = Co\{[A'_i, B'_i], [A''_i, B''_i], ..., [A''_{ri}, B''_{ri}])\}, i = 1, ..., M$$

where $Co\{\}$ denotes convex hull and $[A'_i, B'_i]$, $r = 1, 2, ..., L_i$ are its vertices. The following constraints are imposed on the subsystems:

$$u_{min,i} \leq u_i(t) \leq u_{max,i}$$

$$x_{min,i} \leq x_i(t) \leq x_{max,i}, i = 1, ..., M$$

The following assumption is made:

**A1.** $x_{min,i} < 0 < x_{max,i}, u_{min,i} < 0 < u_{max,i}$, $i = 1, ..., M$.

Let $x(t)$ and $u(t)$ denote the overall state and the overall control input, i.e.:  

$$x(t) = [x_1(t), x_2(t), ..., x_M(t)] \in \mathbb{R}^n, n = \sum_{i=1}^{M} n_i$$

$$u(t) = [u_1(t), u_2(t), ..., u_M(t)] \in \mathbb{R}^m, m = \sum_{i=1}^{M} m_i$$

Another assumption will be made with respect to the rate of variation of parameters, mainly with respect to the prediction horizon as it will be shown next in the MPC design.

**A2.** The uncertain pairs $[A_i(t), B_i(t)] \in \Omega_i$, $i = 1, ..., M$ have infrequent changes in the sense that $[A_i(t), B_i(t)] = \text{const}$, $i = 1, ..., M$ for periods of time, which are not less than $\tilde{N}$ ($\tilde{N} \in \mathbb{N}$ is supposed to be sufficiently large).

Before formulating the robust MPC problem, a set $\tilde{\Omega}$ is introduced, which is a finite subset of $\Omega$. The set $\tilde{\Omega}$ is defined by:

$$\tilde{\Omega} = \Omega^{const} \cup \Omega^{int}$$

where $\Omega^{const} = \{(A'_i, B'_i), r = 1, 2, ..., L_i\}$ is the set of vertices of $\Omega$, and $\Omega^{int} = \{(A''_{ri}, B''_{ri})\} \subseteq \text{int}\Omega_i$, $j = 1, 2, ..., K_i$ is a finite set which includes interior points of the set $\Omega_i$.

It is supposed that a full measurement $x = [x_1, x_2, ..., x_M]$ of the overall state is available at the current time $t$. The robust regulation problem is considered where the goal is to steer the overall state of the system (1) to the origin. Let $N$ be a finite horizon such that $N < \tilde{N}$. The Assumption A2 characterizes a framework under which the model has a slow variation with respect to the time constants and prediction horizons. Thus, it can be accepted that $[A_i(t+k), B_i(t+k)] = \text{const} = [A_i, B_i], k = 0, 1, ..., N$, $i = 1, ..., M$. Let $F_i = [f_{i0}, f_{i1}, ..., f_{in-1}]$ be a sequence of feedback laws for the $i$-th subsystem, where $f_{ik} : \mathbb{R}^n \rightarrow \mathbb{R}^m$, $k = 0, 1, ..., N-1$ are known functions. Let $F = [F_1, F_2(t), ..., F_M(t)] \in \mathbb{R}^{Nm}$ contains the feedback laws for the whole system. Then, for the current $x$, the robust regulation MPC solves the optimization problem:
Problem P1 (Centralized min-max MPC):

\[ V^*(x) = \min_{F} \max_{\{A_i,B_i\}_{i=1}^{M}} J(U,x,[A_i,B_i],...,[A_M,B_M]) \]  

subject to \( x_{tg} = x \) and:

\[ x_{i,t+jk} \in X_i, \forall [A_i,B_i] \in \hat{\Omega}, i = 1,...,M, k = 1,...,N \] 

\[ u_{i,t+jk} \in U_i, i = 1,...,M, k = 0,1,...,N-1 \]

\[ u_{i,t+jk} = f_{i,k}(x_{i,t+jk}) + 0,1,...,N-1 \]

\[ [A_i,B_i] \in \hat{\Omega}, i = 1,...,M, k = 0,1,...,N-1 \]

\[ x_{i,t+jk} = [x_{i,t+jk},x_{i,t+jk},...x_{i,t+jk}] \]

\[ f_{i,k} = [f_{i,k},f_{i,k},...f_{i,k}], k = 0,1,...,N-1 \]

where \( F = [f_1,f_2,...,f_M] \). The cost function is:

\[ J(U,x,[A_i,B_i],...,[A_M,B_M]) = \sum_{k=0}^{N} (l(x_{i,t+jk},u_{i,t+jk})) \]  

Problem P2 (Distributed min-max MPC) of Linear Systems with Uncertainty

Problem P1 can be decomposed by using the dynamic dual decomposition approach [4, 5]. The following decoupled state equations can be formulated:

\[ x_i(t+1) = A_i(t)x_i(t) + B_i(t)u_i(t) + v_i(t) \]

\[ A_i(t), B_i(t) \in \Omega \]

with the additional constraints that [5]:

\[ v_i(t) = \sum_{j=1}^{M} A_j x_j(t), i = 1,...,M \text{ for all } t \]  

Similar to [5], the constraints (22) are relaxed by introducing the corresponding Lagrange multipliers \( p_i \in \mathbb{R}^n \) (also referred to as prices) in the cost function (14). Further, define the following sequences:

\[ P = [p_1,p_2,...,p_M] \]

\[ p_i = [p_{i,1},p_{i,2},...,p_{i,N}], k = 0,1,...,N \]

\[ V = [v_1,v_2,...,v_M], V_i = [v_{i,1},v_{i,2},...,v_{i,N}], k = 0,1,...,N \]  

Then, the original problem P1 is reformulated as a dual problem in view of distributed robust MPC:

\[ \max_{P} \min_{p,\{A_i,B_i\}_{i=1}^{M}} J(U,x,[A_i,B_i],...,[A_M,B_M]) \]

subject to \( x_{tg} = x \), constraints (8)-(9) and:

\[ u_{i,t+jk} = G_{i,t+jk} x_{i,t+jk} + g_{i,t+jk}, \quad i = 1,...,M, k = 0,1,...,N-1 \]

\[ x_{i,t+jk} = A_i x_{i,t+jk} + B_i u_{i,t+jk} + v_{i,t+jk}, \quad [A_i,B_i] \in \hat{\Omega} \]

\[ p_{i,N} = 0 \]
The inner decoupled optimization problems in problem P2 represent Quadratic Programming (QP) subproblems. Each QP sub-problem is presented as follows:

**Problem P3\(^i\) (i-th QP subproblem):**

\[
V^*_i(P, x_i) = \min_{x_{ij}, q_{ij}} \sum_{i=0}^{N} f^i \left( G_{ij}, g_{ij}, v_{ij}, P, A, B \right) 
\]  
subject to \(x_{ij} = x_i\) and:

\[
x_{ij+k} \in X_i \cap \mathcal{V}[A_i, B_i] \in \Omega_i, \quad k = 1, \ldots, N 
\]

\[
u_{ij+k} \in U_i, \quad k = 0, 1, \ldots, N-1 
\]

\[
G_{ij+k} = G_{ij+k}x_{ij+k} + g_{ij+k}, \quad k = 0, 1, \ldots, N-1 
\]

\[
x_{ij+k} = A_i x_{ij+k} + B_i \nu_{ij+k} + v_{ij+k}, \quad [A_i, B_i] \in \Omega_i 
\]

(32)

Let \( G^*_i = [G_{i1}^*, G_{i2}^*, \ldots, G_{in}^*], \quad g^*_i = [g_{i1}^*, g_{i2}^*, \ldots, g_{in}^*] \) and \( V^*_i = [V_{i1}^*, V_{i2}^*, \ldots, V_{in}^*] \) be the optimal solution of the subproblem P3\(^i\), and \( X^*_i = [x_{i1}^*, x_{i2}^*, \ldots, x_{in}^*] \) denote the worst-case state trajectory corresponding to the optimal solution \( G^*_i \).

(33)

It can be easily shown that under Assumption A3, the optimization problem P1 (where the equation (7) is represented equivalently as equation (20)) is convex with respect to the optimization variables \( G \) and \( g \).

Then it can be proved that if \( x = [x_1, x_2, \ldots, x_N] \) is a feasible initial state of the system (1) (i.e. state for which there exists a sequence \( F = [F_1, F_2(t), \ldots, F_N(t)] \) of feedback laws such that all constraints in the problem P1 are satisfied), then it holds:

\[
V^*(x) = \max_{P} \sum_{i=0}^{N} V^*_i(P, x_i), \quad \text{with } p_{i+N} = 0 
\]

(35)

It means that the solution of the centralized min-max MPC problem P1 is equivalent to the solution of the distributed dual min-max MPC problem P2. The proof of (35) follows similar arguments as in [12].

From (35) it follows that the computation of \( G^*_i \), \( g^*_i \), \( V^*_i \) for given prices \( P \) can be done in a decentralized way, but finding the optimal prices requires coordination. The prices \( P \) are found by applying the accelerated proximal gradient method to solve the dual problem to a convex primal optimization problem (see [16] and the references therein). Given a price prediction sequence \( P' = [p'_{i1}, \ldots, p'_{iN}] \) for the \( r \)-th iteration, the corresponding sequences \( G^r_i = [G^r_{i1}, \ldots, G^r_{in}], \quad g^r_i = [g^r_{i1}, \ldots, g^r_{in}], \quad V^r_i = [V^r_{i1}, \ldots, V^r_{in}] \) are computed locally by solving problem P3\(^r\) and (33)–(34). Then, the prices can be updated distributedly with the following iteration for the \( i \)-th subsystem:

\[
q^r_{ij+k} = p^r_{ij+k} + \frac{r-1}{r+1} (p^r_{ij+k} - p^r_{ij+k}), \quad k = 0, 1, \ldots, N-1 
\]

\[
p^r_{ij+k} = q^r_{ij+k} - \frac{1}{r} \nabla P_i S(P, x)|_{p'_{ij+k}}, \quad k = 0, 1, \ldots, N-1 
\]

(36)

with \( p^r_{ij+N} = p^r_{ij+N} = 0 \)

where \( Q' = [Q'_1, Q'_2, \ldots, Q'_M], \quad Q'_j = [q'_{j1}, \ldots, q'_{jN}], \quad i = 1, 2, \ldots, M \) (with \( q'_{ij,N} = p'_{ij,N} = 0 \)), and \( S(P, x) \) is the dual function (cf. (24)):

\[
S(P, x) = \max_{G, g} \sum_{i=0}^{N} \left[ \sum_{k=0}^{N-1} \left( \sum_{j=1}^{M} L_i(x_{ij+k}, G_{ij+k}, g_{ij+k}) + p^r_{ij+k}(v_{ij+k} - \sum_{j'=1}^{M} A_i x_{ij+k}) \right) \right] 
\]

(37)

The gradient of the dual function \( S(P, x) \) with respect to the prices \( P \) at \( P = Q' \) is:

\[
\nabla P_i S(P, x)|_{p'_{ij+N}} = \frac{\sum_{j=1}^{M} A_i x_{ij+k}}{\sum_{j=1}^{M} A_i x_{ij+k}} 
\]

(38)

From (38), it can be seen that in order to compute the gradient \( \nabla P_i S(P, x)|_{p'_{ij+N}} \) in (36) it is necessary to have the worst-case state trajectories \( X^r_j = [x^r_{j1}, x^r_{j2}, \ldots, x^r_{jN}], \quad j = 1, \ldots, M, \quad j \neq i \) of the interconnected subsystems, which on their hand depend on the values \( P \) of prices.

In (36), \( L \) is the Lipschitz constant to the gradient function \( \nabla P_i S(P, x) \). In [12], an off-line algorithm to obtain an estimate of \( L \) is provided.

The following suboptimal algorithm to distributed closed-loop min-max MPC of uncertain polytopic systems is proposed.

**Algorithm 1 (Distributed closed-loop min-max MPC by on-line optimization):**

1. Obtain an estimate \( \hat{L} \) of the Lipschitz constant to the gradient \( \nabla P_i S(P, x) \), number \( R \) of iterations, and fix arbitrary guesses \( P^{0}_i, \quad i = 1, 2, \ldots, M \) for the price sequences. Let \( t = 0 \).

2. Let the state at time \( t \) be \( x(t) = [x_1, \ldots, x_N] \).

3. for \( r = 0, 1, \ldots, R-1 \) do

4. For \( i \)-th subsystem, \( i = 1, 2, \ldots, M \), communicate the price sequences \( P'_j = [p'_{j1}, \ldots, p'_{jN}], \quad j = 1, \ldots, M, \quad j \neq i \) of the interconnected subsystems.

5. Compute the sequences \( G^r_i = [G^r_{i1}, \ldots, G^r_{in}], \quad g^r_i = [g^r_{i1}, \ldots, g^r_{in}], \quad V^r_i = [V^r_{i1}, \ldots, V^r_{in}] \), corresponding to the price sequences \( P^r = [p'_1, \ldots, p'_{iN}] \) by solving distributedly the QP
Consider the following system composed of two interconnected polytopic subsystems $S_1$ and $S_2$:

\[ S_1 : x_1(t + 1) = A_1(t)x_1(t) + B_1u_1(t) + A_2x_2(t) \]
\[ A_1(t) \in \Omega_1 \]
\[ S_2 : x_2(t + 1) = A_2(t)x_2(t) + B_2u_2(t) + A_{12}x_1(t) \]
\[ A_2(t) \in \Omega_2 \]

where:

\[ A_1(t) = \begin{bmatrix} \alpha_1(t) & -0.09 \\ 0.17 & 0.79 \end{bmatrix}, \alpha_1(t) \in [0.43, 0.83] \]
\[ A_2(t) = \begin{bmatrix} \alpha_2(t) & -0.09 \\ 0.17 & 0.69 \end{bmatrix}, \alpha_2(t) \in [0.53, 0.93] \]
\[ B_1 = \begin{bmatrix} 0.06 \\ 0.01 \end{bmatrix}, B_2 = \begin{bmatrix} 0.07 \\ 0.01 \end{bmatrix}, A_{12} = A_{11} = \begin{bmatrix} 0 & 0 \\ 0 & 0.1 \end{bmatrix} \]

Here, $\alpha_1$ and $\alpha_2$ are uncertain parameters. The sets $\Omega_1$ and $\Omega_2$ have two vertices corresponding to $\alpha_1 = 0.43$, $\alpha_1 = 0.83$ and $\alpha_2 = 0.53$, $\alpha_2 = 0.93$, respectively. The finite sets $\hat{\Omega}_1$ and $\hat{\Omega}_2$ are defined as:

\[ \hat{\Omega}_1 = \{ [A_1(\alpha_1), B_1], \alpha_1 \in [0.43, 0.53, 0.63, 0.73, 0.83] \} \]
\[ \hat{\Omega}_2 = \{ [A_2(\alpha_2), B_2], \alpha_2 \in [0.53, 0.63, 0.73, 0.83, 0.93] \} \]

The following state and input constraints are imposed on the system (39)-(40):

\[ \begin{bmatrix} -0.1 \\ -0.1 \end{bmatrix} \leq x(t), \quad -2 \leq u_1(t) \leq 2, \quad i = 1, 2 \]

The prediction horizon is $N = 5$ and the weighting matrices are $Q = I$, $R = 0.01$, $i = 1, 2$. The centralized closed-loop min-max MPC problem (problem P1) is represented as a distributed problem (problem P2) by applying the dual decomposition approach. Then, Algorithm 1 with number of iterations $R = 10$ is used to generate the two control inputs for an initial state of the overall system $x(0) = [2 2 2 2]$. The simulations are performed for the variations of the uncertain parameters, shown in Fig. 3.

![Fig. 3. The variation of parameters $\alpha_1$, $\alpha_2$.](image-url)
the subsystems $S_1$ (i.e. $x_1=[x_1^1, x_1^2]$) and $S_2$ (i.e. $x_2=[x_2^1, x_2^2]$) are depicted in Fig. 4 to Fig. 6. The results show that the suboptimal trajectories obtained with the distributed min-max MPC keep both the state and input constraints.

Conclusions

In this paper, a suboptimal approach to distributed closed-loop min-max MPC for uncertain systems consisting of polytopic constrained subsystems is proposed and its performance is illustrated with a numerical example. The results show that the suboptimal trajectories obtained with the proposed approach keep both the state and input constraints.

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