The Role of Theory in Control Practice

Manfred Morari





#### UCONN UNIVERSITY OF CONNECTICUT

SCHOOL OF ENGINEERING

UTC Institute for Advanced Systems Engineering



# UTC BUSINESSES

#### Commercial







#### Aerospace









# PERFORMANCE

### 2012 net sales \$57.7 billion

TYPE



**GEOGRAPHY** 





## **2013 ENGINEERING POPULATION**



#### EHzürich

#### **ETH Zurich at a glance**



#### Founded 1855

 Driving force of industrialisation in Switzerland

#### **ETH Zurich today**

- One of the leading international universities for technology and the natural sciences
- Place of study, research and employment for approximately 25,000 people from over 100 different countries

#### Some Numbers:

- 8500 BS + 4800 MS + 3900 PhD = 18200
- 500 Professors
- 8000 Personnel
- Budget CHF 1.5 (370 Mill third party)

Placeholder for logo/lettering (Can be modified in the Slide Master, opened via «View» > «Slide Master»)

#### **21 Nobel Laureates**

1901	Physics	Wilhelm Conrad Röntgen
1912	Chemistry	Alfred Werner
1915	Chemistry	Richard Willstätter
1918	Chemistry	Fritz Haber
1920	Physics	Charles-Edouard Guillaume
1921	Physics	Albert Einstein
1936	Chemistry	Peter Debye
1938	Chemistry	Richard Kuhn
1939	Chemistry	Leopold Ruzicka
1943	Physics	Otto Stern
1945	Physics	Wolfgang Pauli
1950	Medicine	Tadeusz Reichstein
1952	Physics	Felix Bloch
1953	Chemistry	Hermann Staudinger
1975	Chemistry	Vladimir Prelog
1978	Medicine	Werner Arber
1986	Physics	Heinrich Rohrer
1987	Physics	Georg Bednorz / Alexander Müller
1991	Chemistry	Richard Ernst
2002	Chemistry	Kurt Wüthrich



Albert Einstein



Vladimir Prelog



Leopold Ruzicka

Richard

Ernst



Wolfgang Pauli



Kurt Wüthrich

#### John Houbolt NASA Innovator Behind Lunar Module, Dies at 95

#### Dr. sc. ETH 1958



# The New York Times

APRIL 27, 2014

# The Role of Theory in Control Practice

Manfred Morari

with thanks to Colin Jones, Paul Goulart, Alex Domahidi, Stefan Richter and many other collaborators





Automatic Control Laboratory, ETH Zürich

### **Drivers of Control Innovation**



## **Drivers of Control Innovation**

# *Public* Perception of Importance / Impact



## Drivers of Control Innovation

# *Public* Perception of Importance / Impact



## Outline

- History
- MPC
- Complexity
- Fast MPC
- Future

## Technology: Analog Control Hardware



Steam Engine (1789-1800) [wikipedia]

## Control Engineering: Governor



England 1868: 75'000 governors USA 1836 – 1900: 1000 patents for governors

Problem: "hunting"

[Governors analyzed by Poncelet; Bennett, 1979]

## **Control Theory**

- J. C. Maxwell (1868) *Proc. Roy. Soc.* "On Governors"
  - Maxwell asked " if any member present could point out a method of determining in what cases all the possible [real] parts of the impossible [complex] roots of an equation are negative"
  - E.J. Routh (1876/77) *MacMillan, London* (Adams Prize) "A treatise on the stability of a given state of motion"

# The Impact of Theory on Practice

'On Governors' (1868) was terse and enigmatic

Basic ideas, however, quickly taken up by E.J. Routh "Rigid Dynamics" (2<sup>nd</sup> Ed. 1868) Leading book on dynamics for 50 years

# The Impact of Theory on Practice

'On Governors' (1868) was terse and enigmatic

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"When Routh's work became widely available in the 1880s the problem of violent oscillations of engine governors had largely been solved...."

# Control Technology in Switzerland



BBC, around 1910

# Control Engineering at ETH Zurich



A.B. Stodola (1893), Schweizer Bauzeitung

"Über die Regulierung von Turbinen"

"On the Control of Turbines"

# Control Theory at ETH Zurich



#### A. Hurwitz (1895), *Mathematische Annalen*

"Über die Bedingungen, unter welchen eine Gleichung nur Wurzeln mit negativen reelen Theilen besitzt"

"On the conditions under which an Equation has only roots with negative real parts"

# The Impact of Theory on Practice

#### Footnote in the paper by Hurwitz

"Herr Stodola benutzt mein Resultat...deren Ergebnisse bei der Turbinenanlage des Badeortes Davos mit glänzendem Erfolge Anwendung gefunden haben".

"These results were applied at the Davos Spa Turbine Plant with brilliant success"

# Outline

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# Technology: Digital Control Computer

#### IBM 1800 (introduced 1964)



[wikipedia]

#### Model Predictive Control - MPC



#### Model Predictive Control - MPC



#### Model Predictive Control - MPC



# Model Predictive Control Theory

Propoi, A. I. (1963) *Automation and Remote Control* "Use of LP methods for synthesizing sampled-data automatic systems"

- On-line use of simulation models for control
- On-line optimization
- Moving (receding) horizon

### A typical Piping & Instrumentation Diagram



#### Gas Turbine Fuel Control



8% Classic loops 15% Inner servo loops 77% Logic/schedule J.R. Cassidy Director, UTRC ACC ' 93

#### Control Engineering



DYNAMIC MATRIX CONTROL --- A COMPUTER CONTROL ALGORITHM

presented by

C. R. CUTLER and B. L. RAMAKER

at the 86th NATIONAL MEETING of

THE AMERICAN INSTITUTE OF CHEMICAL ENGINEERS

Cutler, PhD Proposal, 1969 Cutler & Ramaker, 1979 *AIChE National Mtg*.

#### Cutler & Ramaker (1979)

DYNAMIC MATRIX CONTROL - A COMPUTER CONTROL ALGORITHM 12

To incorporate the control of more than one output variable in the DMC Algorithm, the matrix of coefficients is expanded below to illustrate the case of two manipulated inputs and two outputs:



## Plenary at ACC '91

There is very little theory to support the use of constrained MPC...

# MPC Theory

Keerthi & Gilbert (1988), JOTA

"Optimal Infinite-Horizon Feedback Laws for a General Class of Constrained Discrete-Time Systems: Stability and Moving-Horizon Approximations"

Rawlings & Muske (1993), *IEEE-TAC* "Stability of Receding Horizon Control."

Mayne, Rawlings, Rao, Scokaert (2000), *Automatica* "MPC: Stability & Optimality (Survey Paper). "

– Automatica: most cited article ever

#### MPC Vendor Applications Qin & Badgwell (2003), *Control Eng. Practice*

S.J. Qin, T.A. Badgwell / Control Engineering Practice 11 (2003) 733 764

745

#### Table 6

Summary of linear MPC applications by areas (estimates based on vendor survey; estimates do not include applications by companies who have licensed vendor technology)<sup>a</sup>

Area	Aspen Technology	Honeywell Hi-Spec	Adersa <sup>b</sup>	Invensys	SGS <sup>c</sup>	Total
Refining	1200	480	280	25		1985
Petrochemicals	450	80		20		550
Chemicals	100	20	3	21		144
Pulp and paper	18	50	- 14 M - 17	-		68
Air & Gas		10	C.2.1	_		10
Utility		10		4		14
Mining/Metallurgy	8	6	7	16		37
Food Processing			41	10		51
Polymer	17					17
Furnaces		_	42	3		45
Aerospace/Defense			13	_		13
Automotive		_	7	1.22		7
Unclassified	40	40	1045	26	450	1601
Total	1833	696	1438	125	450	4542
First App.	DMC:1985	PCT:1984	IDCOM:1973			
	IDCOM-M:1987	RMPCT:1991	HIECON:1986	1984	1985	
	OPC:1987					
Largest App.	603  imes 283	225  imes 85		31  imes 12		

# Impact of MPC Theory

- Improved maintainability of algorithms and software a prerequisite for application at scale
- Controllers for large constrained systems with stability and performance guarantees by design
- Academic respectability
- Vast improvement in education
#### MPC Workshop 1998





Nonlinear Model Predictive Control Workshop Frank Allgöwer, Alex Zheng Ascona, 1998

Dominated by Process Control

#### MPC Workshop 2008



INTERNATIONAL WORKSHOP ON ASSESSMENT AND FUTURE DIRECTIONS OF NONLINEAR MODEL PREDICTIVE CONTROL

September 5-9, 2008 Pavia, Italy

University of Pavia CeRS - IUSS Pavia

Lalo Magni, Davide Raimondo, Frank Allgöwer

Process Control has almost disappeared

Applications in automotive, power electronics,...

# What happened?

- Faster, different types of computers
- Faster optimization algorithms and software
- New driver: complexity
- New algorithms: "fast MPC"

# What happened?

- Faster, different types of computers
- Faster optimization algorithms and software
  - 1989-2004: Speedup of LP by factor 10<sup>6</sup> [*Bixby et al.,* 2004]
- New driver: complexity
- New algorithms: "fast MPC"

#### Embedded Model Predictive Control

#### Traditional MPC



- Successful in process industries
- Sampling times of minutes
- Powerful computing platforms





- Small, high performance plants
- Sampling times of ms to ns
- Limited embedded platform

# Embedded Systems by the Numbers

Worldwide unit shipments of embedded computing platforms:



#### ARM's 32-bit embedded systems growing at 20% p.a.

Source: Keith Clarke, ARM Vice President, Keynote at CDNLive, May 2013

New opportunity for automated decision making based on optimization

#### Outline

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- Fast MPC
- Future





# Why Dinosaurs Will Keep Ruling the Auto Industry

Get ready for the complexity revolution. by John Paul MacDuffie and Takahiro Fujimoto

June 2010



#### **BACK TO THE MANUFACTURER**



#### Formal Verification of Embedded Software in Model Based Design

- Model checking of safety properties for Simulink Models
- Avionics distributed control system complexity:
  - 10K-250K simulink blocks
  - 40k-150K binary raw variables
  - Hundred to few thousand bin's after *simplification/abstraction*
- Automotive single controller complexity:
  - 5K-80K simulink blocks
  - Few thousand bin's after *simplification/abstraction*
- FormalSpecsVerifier tool environment (NuSMV)

Source: Alberto Ferrari



Advanced Laboratory on Embedded Systems



### Abstraction / Simplification

- Fast MPC provides performance and real time execution guarantees
- Fast MPC may be an essential enabler for simplification and abstraction required for validation and verification

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#### Synthesis of Optimal Control Laws

Infinite-Horizon Optimal Control

$$J^*(x) = \min_{u_i \in U} \sum_{i=0}^{\infty} l(x_i, u_i)$$
  
s.t.  $x_{i+1} = f(x_i, u_i)$   
 $x_i \in X$ 

Dynamic Programming

• Challenge is computation!

 $J^{\star}(x) = \min_{u} l(x, u) + J^{\star}(f(x, u))$ s.t.  $(f(x, u), u) \in X \times U$ 

#### Synthesis of Optimal Control Laws

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s.t.  $(f(x, u), u) \in X \times U$ 

- Challenge is computation!
- Closed-form solution for linear systems, no constraints only: LQR,...

#### Synthesis of Optimal Control Laws



Explicit calculation of control law  $u^*(x)$  offline

*Online* optimization problem defines control action  $u_0^{\star}(x)$ 

#### Model Predictive Control : Properties

Theory is well-established Mayne, Rawlings, Rao, Scokaert (2000), *Automatica* "MPC: Stability & Optimality (Survey Paper). "

- **Recursive feasibility**: Input and state constraints are satisfied
- Stability of the closed-loop system
   J\*(x) is a convex Lyapunov function
- Assuming the real-time optimization problem is solved to ε-optimality

Offline	Online
Explicit MPC	1 <sup>st</sup> Order–Fast Gradient
Approx. Explicit MPC	Interior Point Opt.

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#### Explicit MPC : Online => Offline Processing

- Optimization problem is parameterized by state
- Control law piecewise affine for linear systems/constraints
- Pre-compute control law as function of state *x* (parametric optimization)

Result : Online computation dramatically reduced

$$u^{\star}(x_0) = \underset{u_i}{\operatorname{argmin}} \sum_{i=0}^{N} l(x_i, u_i) + V_f(x_N)$$
  
s.t.  $(x_i, u_i) \in X \times U$   
 $x_{i+1} = f(x_i, u_i)$   
 $x_N \in X_f$ 

[M.M. Seron, J.A. De Doná and G.C. Goodwin, 2000] [T.A. Johansen, I. Peterson and O. Slupphaug, 2000] [A. Bemporad, M. Morari, V. Dua and E.N. Pistokopoulos, 2000]



#### Explicit MPC : Fast online evaluation

- Online evaluation reduced to:
  - 1 Point location
  - 2 Evaluation of affine function
- Online complexity is governed by point location
  - Function of number of regions in cell complex
  - Milli- to microseconds possible if small number of regions





Offline	Online
Explicit MPC	1 <sup>st</sup> Order–Fast Gradient
• < 5 states • Simple look-up • < µs sampling	
Approx. Explicit MPC	Interior Point Opt.

Offline	Online
Explicit MPC	1 <sup>st</sup> Order–Fast Gradient
<ul> <li>&lt; 5 states</li> <li>Simple look-up</li> <li>&lt; μs sampling</li> </ul>	
Approx. Explicit MPC	Interior Point Opt.

#### Example :

#### Temperature Regulation of Multi-Core Processor

- Goals
  - Track workload requests
  - Minimize power usage
  - Respect temperature limits
- Quadratic nonlinear dynamics
  - Exact convex relaxation
- Stringent computational and storage requirements



[F. Zanini, C.N. Jones, D. Atienza, and G. De Micheli, 2010]

$$J^{\star}(x_0, w) = \min_{f_i} \sum_{t=0}^{N} \sum_{i=0}^{t} (w_i - f_i)$$
  
s.t.  $x_{i+1} = Ax_i + Bf_i^2$   
$$\sum_{i=0}^{t} w_i \le \sum_{i=0}^{t} f_i$$
  
 $x_i \le T_{\max}$   
 $f_{\min} \le f_i \le f_{\max}$ 

#### Computational results for QCQP : >3,000× faster



(Assuming 70 GFLOPS/sec – e.g., Intel Core i7 965 XE)

>3,000× / 72× faster than CPLEX / lin. explicit

Offline	Online
Explicit MPC	1 <sup>st</sup> Order–Fast Gradient
<ul> <li>&lt; 5 states</li> <li>Simple look-up</li> <li>&lt; μs sampling</li> </ul>	
Approx. Explicit MPC	Interior Point Opt.
<ul> <li>&lt; 10 states</li> <li>Specified complexity</li> <li>&lt; µs sampling</li> </ul>	

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<ul> <li>&lt; 5 states</li> <li>Simple look-up</li> <li>&lt; μs sampling</li> </ul>	<ul> <li>Any size</li> <li>Simple and robust</li> <li>μs – ms sampling</li> </ul>
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#### The FORCES Code Generator



# Some Early Users of FORCES



Nonlinear MPC & MHE with ACADO Milan Vukov, KU Leuven, 2012

# ALSTOM

MPC for Wind Turbines Marc Guadayol, ALSTOM, 2012







Quadrotor Control Marc Müller, IDSC, ETH Zurich, 2012



Adaptive MPC for Belt Drives *Kim Listmann, ABB Ladenburg, 2012* 

















Offline	Online
Explicit MPC	1 <sup>st</sup> Order–Fast Gradient
• < 5 states • Simple look-up • < µs sampling	<ul> <li>Any size</li> <li>Simple and robust</li> <li>μs – ms sampling</li> </ul>
<ul> <li>Approx. Explicit MPC</li> <li>&lt; 10 states</li> <li>Specified complexity</li> <li>&lt; μs sampling</li> </ul>	<ul> <li>Interior Point Opt.</li> <li>Any size</li> <li>Highly accurate</li> <li>ms sampling</li> </ul>

## Applications by the Automatic Control Lab





#### Micro-scale Race Cars



- 1:43 scale cars 106mm
  - Top speed: **5 m/s** (774 km/h scale speed)
- Full differential steering
- Position-sensing: External vision
- 50 Hz sampling rate

Project goals:

- 1. Plan optimal path online in dynamic race environment
- 2. Demonstrate real-time control optimizing car performance
- 3. Beat all human opponents!

Challenges: Interaction with multiple unpredictable opponents Highly nonlinear dynamics High-speed planning and control

### System Details

**Camera System** 



- Infrared spotlight
- Reflectors on cars
- 3.36 mm accuracy
- 100 Hz update rate at 1024 x 1200 pixels

#### **Embedded Board**



- Custom built electronics
- Bluetooth communication
- IMUs & Gyro
- H-bridges for DC Motors
- ARM Cortex M4

#### Tracks



• Custom built high grip track



• Standard RCPtracks track

#### http://orcaracer.ethz.ch

# Autonomous RC Racing Using FORCES

• Reference tracking MPC solved in 3.3 ms on ARM Cortex A9 based chip



#### Online MPC at Megahertz Rates using FPGAs

MPC of an Atomic Force Microscope, in Neasurement 8 05 05 05 collaboration with IBM 0.115 0.12 0.125 0.13 0.135 0.14 0.145 controller output y10 0.115 0.125 0.13 0.135 0.14 0.12 0.145 100 disturbance cantilever 100 -200 0.115 0.12 0.135 0.125 0.13 0.14 0.145 time, seconds Same tracking performance as double sample  $\mathbf{k} r$ precision state-of-the-art solver d✓ 700 kilohertz on 1 Watt FPGA  $\checkmark$  >1 megahertz on high-performance FPGA Piezo plate actuator u

Jerez, Goulart, Richter, Constantinides, Kerrigan, Morari Embedded Predictive Control on an FPGA using the Fast Gradient Method ", in ECC 2013

#### Energy, Comfort, Security Needs in Buildings are Evolving UTC presence in buildings creates opportunities and research challenges



United Technologies



**Carbon-neutral buildings by 2030** Buildings must be 4X-5X more energy efficient



Threats becoming more complex7/9/201298% false alarms

Customer-focused solutions

Enabled by integrated systems

Alberto Ferrari – ALES S.r.I.
# Brightbox Technologies Inc. MPC for Building Energy Mgt

- Flawless operation in several commercial bldgs.
- Most complex building: 8 packaged units and 600 vav boxes
  - 18,176 signals processed every 5 min.
  - MPC: >300,000 vars. and >500,000 constraints (sampling time 5 mins)



April 2014, © BrightBox Technologies, Inc..

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## "Closing the Loop", P. Terwiesch, IFAC 2011

Model predictive control: advancing the frontiers Industry requirements vs available processing power





## Graduate Course Enrollments ETH

- Raff D'Andrea
- Lino Guzzella
- John Lygeros
- Manfred Morari
- Roy Smith

	2008	2009	2010
MPC	32	44	67
Linear Systems	34	42	59
Dynamic Programming	72	101	140

## Conclusions

- The early phases of development are driven by the practitioners. Theory is needed to push the envelope and for communication.
- MPC is becoming the control technology of choice for many challenging applications.
- Computation is not limiting the application of MPC at any speed for any size problem

## The Role of Theory in <del>Control</del> Practice of Architecture

Prof. Dr. Philippe Block Assistant Professor of Building Structure Institute of Technology in Architecture ETH Zurich























#### Arch Practice



#### Roman aqueduct near Nimes, France

## Arch Theory



Danyzy (1732)





### NCCR Digital Fabrication Advanced Building Processes in Architecture



### MLK Jr. Park Stone Vault, Chestnut Plaza, Austin



"Texas Cream" Limestone Average block size of 3 x 2 x 0.9 m, 13 tons