Advanced Textbooks in Control and Signal Processing

Basil Kouvaritakis Mark Cannon

Model Predictive Control

Classical, Robust and Stochastic



Ebook Model Predictive Control Stochastic Processing

Paul Couchman

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Model Predictive Control Basil Kouvaritakis, Mark Cannon, 2015-12-01 For the first time a textbook that brings together classical predictive control with treatment of up to date robust and stochastic techniques Model Predictive Control describes the development of tractable algorithms for uncertain stochastic constrained systems. The starting point is classical predictive control and the appropriate formulation of performance objectives and constraints to provide guarantees of closed loop stability and performance Moving on to robust predictive control the text explains how similar guarantees may be obtained for cases in which the model describing the system dynamics is subject to additive disturbances and parametric uncertainties Open and closed loop optimization are considered and the state of the art in computationally tractable methods based on uncertainty tubes presented for systems with additive model uncertainty Finally the tube framework is also applied to model predictive control problems involving hard or probabilistic constraints for the cases of multiplicative and stochastic model uncertainty The book provides extensive use of illustrative examples sample problems and discussion of novel control applications such as resource allocation for sustainable development and turbine blade control for maximized power capture with simultaneously reduced risk of turbulence induced damage Graduate students pursuing courses in model predictive control or more generally in advanced or process control and senior undergraduates in need of a specialized treatment will find Model Predictive Control an invaluable guide to the state of the art in this important subject For the instructor it provides an authoritative resource for the construction of courses Control Systems, Robotics and AutomatioN - Volume XI Heinz D. Unbehauen, 2009-10-11 This Encyclopedia of Control Systems Robotics and Automation is a component of the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias This 22 volume set contains 240 chapters each of size 5000 30000 words with perspectives applications and extensive illustrations It is the only publication of its kind carrying state of the art knowledge in the fields of Control Systems Robotics and Automation and is aimed by virtue of the several applications at the following five major target audiences University and College Students Educators Professional Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs Energy Recovery from Municipal Solid Waste by Thermal Conversion Technologies P. Jayarama Reddy, 2016-03-30 This book presents an overview of municipal solid waste recycling and how it can be used to generate clean power transport fuels that can substitute fossil fuels and value based chemicals with minimal environmental impact It also explains how hazardous wastes and sewage sludge can be treated and disposed of without affecting human and environmental health A full discussion of established thermal conversion technologies that generate heat electricity liquid fuels and useful chemicals from solid waste and supporting case studies describing global waste to energy plants in operation make this work highly suited to an introductory course on waste thermal conversion processes **Addiction Medicine E-Book** Bankole Johnson, 2019-12-12 Integrating scientific knowledge with today s most effective treatment options

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Stochastic Inequality Constrained Closed-loop Model Predictive Control Dennis van Hessem, 2004 Fast Stochastic Model Predictive Control Under Parametric Uncertainties Matthias Freiherr von Andrian-Werburg, 2020 Model predictive control MPC is widely applied in industry due to its ability to handle constraints explicitly Many processes in chemical engineering have a high number of states but a relatively low number of inputs and outputs Input output formulations of MPC employ process models predicting outputs directly from input data and thus avoiding the higher computational complexity of state space models resulting in fast MPC Model uncertainties are ubiquitous and there are two popular approaches to incorporate them in the MPC framework In robust MPC the worst case of the uncertainty is optimized which can result in sluggish performance because this case often has a very low probability of occurrence Stochastic MPC on the other hand incorporates information of the probability distribution of the uncertainty which allows the optimization based on the probability of occurrence The main focus of this thesis is on fast stochastic input output formulations of MPC Polynomial Chaos Theory is used to incorporate probability distributions of uncertainties into process models This approach avoids the need for sampling and makes on line model evaluations possible Fast stochastic MPC algorithms are presented that address probabhstics uncertainties while having no steady state offset One method of applying Polynomial Chaos Theory to process models is Galerkin projection which requires the manipulation of model equations A fully automated implementation based on symbolic arithmetic is presented to perform these manipulations By introducing output feedback control it is shown that the fast stochastic MPC can be used to control unstable systems The thesis also shows the applicability of linear input output formulations of MPC to control a highly integrated nonlinear continuous crystallization Robust and Stochastic Model Predictive Control of Linear Systems with Predictable Additive Disturbance Xiaohai process Lin,2020 Stochastic Models, Estimation, and Control Peter S. Maybeck, 1982-08-25 This volume builds upon the foundations set in Volumes 1 and 2 Chapter 13 introduces the basic concepts of stochastic control and dynamic programming as the fundamental means of synthesizing optimal stochastic control laws **Model Predictive Control of Stochastic and** Model Predictive Control for Stochastic Systems by Randomized **Networked Systems** Daniele Bernardini,2011 Algorithms Ivo Batina, 2004 **Contributions to Distributionally Robust and Distributed Stochastic Model Predictive Control** Christoph Mark, 2023 Robust & Stochastic Model Predictive Control Qifeng Cheng, 2012 In the thesis two different model predictive control MPC strategies are investigated for linear systems with uncertainty in the presence of constraints namely robust MPC and stochastic MPC Firstly a Youla Parameter is integrated into an efficient robust MPC algorithm It is demonstrated that even in the constrained cases the use of the Youla Parameter can desensitize the costs to the effect of uncertainty while not affecting the nominal performance and hence it strengthens the robustness of the MPC strategy Since the controller u KLQX c can offer many advantages and is used across the thesis the work provides two solutions to the problem when the unconstrained nominal LQ optimal feedback KLQ cannot stabilise the whole class of

system models The work develops two stochastic tube approaches to account for probabilistic constraints By using a semi closed loop paradigm the nominal and the error dynamics are analyzed separately and this makes it possible to compute the tube scalings offline First ellipsoidal tubes are considered The evolution for the tube scalings is simplified to be affine and using Markov Chain model the probabilistic tube scalings can be calculated to tighten the constraints on the nominal The on line algorithm can be formulated into a quadratic programming QP problem and the MPC strategy is closed loop stable Following that a direct way to compute the tube scalings is studied It makes use of the information on the distribution of the uncertainty explicitly The tubes do not take a particular shape but are defined implicitly by tightened constraints This stochastic MPC strategy leads to a non conservative performance in the sense that the probability of constraint violation can be as large as is allowed It also ensures the recursive feasibility and closed loop stability and is extended to the output feedback case

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