

# Nonlinear Control and Servo Systems

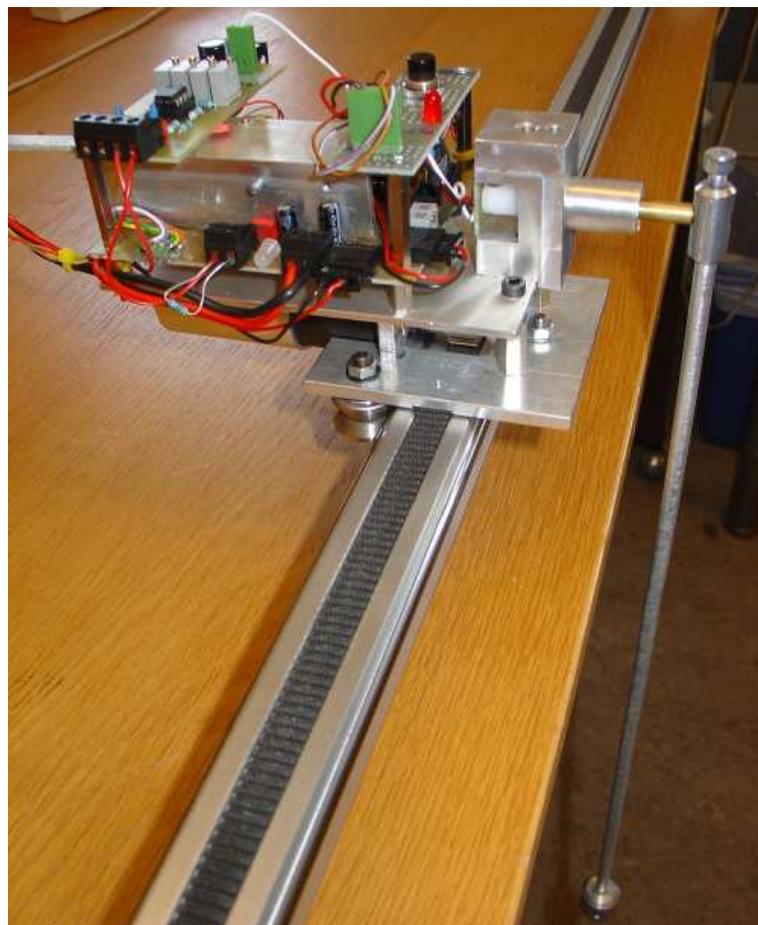
## Laboratory Exercise 3 Optimal Control of Pendulum on Cart

**Pontus Giselsson**

Department of Automatic Control  
Lund University

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# 1. Introduction

This laboratory exercise addresses optimal control on a free swinging pendulum that is attached to a cart. The laboration consists of three parts. The first part is on time optimal control of the cart. The second and third parts deal with time optimal control of the pendulum and cart together. In all three parts, the task will be to move the cart along the track in as short time as possible. The system should start and stop at rest and we have limited control actuation.

**Important!** There are 5 assignments in the lab. Number 1, 2, 4 and 5 have **home assignment** parts, which you will have to do before the lab.

The files you need for the lab can be downloaded from the Course homepage. Start Matlab by typing `matlab -nodesktop` or just `matlab` in the terminal and initialize the lab by running the script `pend_init.m` in Matlab.

# 2. Modeling of a Pendulum on a Cart

## 2.1 System description

The system consists of a cart that is driven by a DC-motor and a free swinging pendulum that is attached to the cart. The system will be controlled by a cascaded controller, see Figure 1. The outer controllers, that will be designed during the lab with different control objectives in mind, will use the acceleration reference to the inner loop as its control signal. We will use both feedback and feedforward control during the lab.

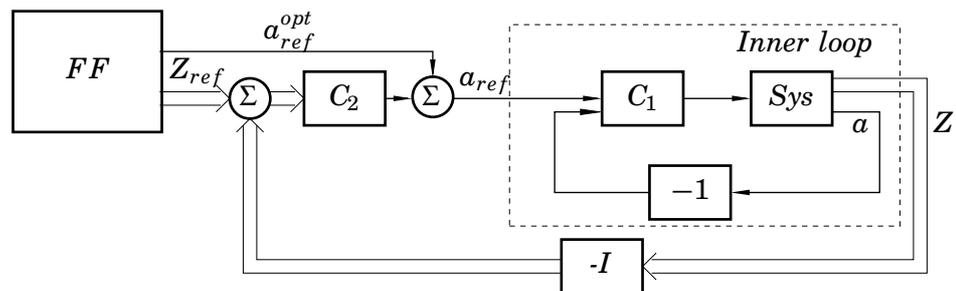


Figure 1 Control achitecture

## 2.2 Nonlinear Model

The inner loop in Fig. 1 consists of a cascade of a current loop and a PI-controlled velocity/acceleration loop. Without going into details the resulting cart dynamics can be modeled as a double integrator from acceleration reference to cart position, that is

$$P = \frac{1}{s^2} A_{ref}$$

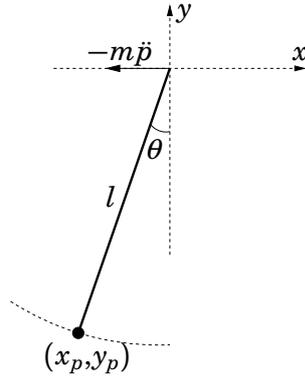
We are interested in the velocity and the position of the cart. To create a state space model of the cart we introduce position,  $p$ , as one state, and velocity,  $\dot{p}$ , as the other state. If we introduce

$$x = (p \ \dot{p})^T$$

the state equation becomes

$$\dot{x} = A_c x + B_c a_{ref} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} x + \begin{pmatrix} 0 \\ 1 \end{pmatrix} a_{ref} \quad (1)$$

A pendulum model is most easily obtained using Lagrange mechanics.



**Figure 2** The pendulum

The acceleration of the suspension point of the pendulum is equal to the acceleration of the cart,  $\ddot{p}$ . This creates an oppositely directed force,  $F_x = -m\ddot{p}$ , at the suspension point of the pendulum. This force acts along the negative x-axis, see Figure 2. The potential energy,  $V$ , and the kinetic energy,  $T$ , in the x-y coordinates is

$$V = mgy_p \quad , \quad T = \frac{1}{2}m(\dot{x}_p^2 + \dot{y}_p^2)$$

where  $x_p$  and  $y_p$  are the pendulum end point coordinates,  $m$  is the pendulum mass and  $g$  is the gravitational acceleration. We introduce the generalized coordinate  $\theta$ , which is the pendulum angle, see Figure 2. Note that we only need one generalized coordinate since the radius is constant and equal to the length of the pendulum<sup>1</sup>,  $l$ . The relationship between the coordinate systems is

$$\begin{aligned} x_p &= r_x(\theta) = -l \sin \theta \\ y_p &= r_y(\theta) = -l \cos \theta \end{aligned}$$

In the generalized coordinate,  $\theta$ , the potential and kinetic energies become

$$V = -mgl \cos \theta \quad \text{and} \quad T = \frac{1}{2}ml^2\dot{\theta}^2$$

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<sup>1</sup>For the cart-pendulum process in the lab exercise, the pendulum length,  $l$ , is 0.345m.

The Lagrangian is  $L = T - V$  and the Lagrange equation is

$$\frac{d}{dt} \left( \frac{\partial L}{\partial \dot{\theta}} \right) - \frac{\partial L}{\partial \theta} = (F_x \ 0) \cdot \left( \frac{\partial r_x(\theta)}{\partial \theta} \quad \frac{\partial r_y(\theta)}{\partial \theta} \right)^T$$

Calculation of the partial derivatives gives

$$\frac{d}{dt}(ml^2\dot{\theta}) + mgl \sin \theta = m\ddot{p}l \cos \theta$$

which results in the following pendulum equation

$$\ddot{\theta} = -\frac{g}{l} \sin \theta + \frac{\ddot{p}}{l} \cos \theta$$

The reaction forces from the pendulum to the cart is attenuated by the inner controller. Thus an approximate model of the complete system dynamics is

$$\begin{pmatrix} \ddot{\theta} \\ \ddot{p} \end{pmatrix} = \begin{pmatrix} -\frac{g}{l} \sin \theta + \frac{\ddot{p}}{l} \cos \theta \\ a_{ref} \end{pmatrix} = \begin{pmatrix} -\frac{g}{l} \sin \theta + \frac{a_{ref}}{l} \cos \theta \\ a_{ref} \end{pmatrix} \quad (2)$$

where  $\ddot{p}$  in the first equation has been replaced by the control signal  $a_{ref}$ .

### 2.3 Linearized Model

The model of the cart dynamics is linear but the pendulum equation is nonlinear. When linearizing the pendulum equation in the downward position, around  $\theta = 0$ , we get  $\sin \theta \approx \theta$  and  $\cos \theta \approx 1$ . We introduce the state vector

$$z = (p \ \dot{p} \ \theta \ \dot{\theta})^T$$

Linearization of the full system dynamics, (2), results in the following state space system

$$\dot{z} = Az + Ba_{ref} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -g/l & 0 \end{pmatrix} z + \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1/l \end{pmatrix} a_{ref} \quad (3)$$

## 3. Control of the Pendulum on Cart

The first part of this laboratory will be on time optimal control of the cart. The second part will address time optimal control of the cart and the pendulum. The third part uses dedicated optimization software to create time optimal control trajectories. To make it more interesting we will have additional constraints specified by areas where the end point of the pendulum must not enter.

### 3.1 Time-optimal Control (general case)

The linearized models will be used when calculating the time optimal control problems. To avoid infinite control signals, we need control signal limitations. The problem becomes

$$\begin{aligned} & \text{minimize } t_f = \text{minimize } \int_0^{t_f} 1 dt \\ & \text{subject to: } \dot{x} = A_o x + B_o u \\ & |u| \leq u_{max} \\ & x(0) = x_0 \\ & x(t_f) = x_{t_f} \end{aligned}$$

where  $x$  is some arbitrary state vector and  $u$  is some control signal. The Hamiltonian,  $H$ , becomes  $H = 1 + \lambda^T (A_o x + B_o u)$ . The Maximum Principle states that if we have optimal trajectories  $u^*(t)$  and  $x^*(t)$  then

$$\min_u H(x(t), u(t), \lambda(t)) = H(x^*(t), u^*(t), \lambda(t))$$

where

$$\dot{\lambda} = -\frac{\partial H}{\partial x} = -A_o^T \lambda$$

Since the only term that is dependent on  $u$  in  $H$  is  $\lambda^T(t) B_o u(t) = \sigma(t) u(t)$ ,  $H$  is minimized by choosing

$$u^*(t) = \begin{cases} -u_{max} & , \sigma(t) > 0 \\ u_{max} & , \sigma(t) < 0 \end{cases}$$

Thus the time optimal controller is a bang-bang controller.

### 3.2 Time-optimal Control of the Cart

The model of the cart is found in (1) but is restated here for convenience.

$$\dot{x} = A_c x + B_c a_{ref} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} x + \begin{pmatrix} 0 \\ 1 \end{pmatrix} a_{ref} \quad (4)$$

where  $x = (p \dot{p})^T$ . The problem we are dealing with in this part of the lab is to move the cart along the track in as short time as possible. The cart should start at rest at one point,  $p_0$ , and stop at rest at the origin. The magnitude of the control signal is limited to  $a_{max}$  m/s<sup>2</sup>. Mathematically this problem can be formulated as the following minimum time optimization problem

$$\begin{aligned} & \text{minimize } t_f \\ & \text{subject to: } \dot{x} = A_c x + B_c a_{ref} \\ & |a_{ref}| \leq a_{max} \\ & x(0) = (p_0 \ 0)^T \\ & x(t_f) = (0 \ 0)^T \end{aligned}$$

ASSIGNMENT 1

**Home assignment:**

- Use the theory in Section 3.1 to decide the number of switches in the optimal control trajectory for the cart. That is, decide how many times  $\sigma(t)$  changes sign. Determine an expression for the optimal  $a_{ref}^*$ .  $a_{ref}^*$  starts with a positive value.
- The solution to state equation (4) is

$$x(t_f) = e^{A_c t_f} x(0) + \int_0^{t_f} e^{A_c(t_f-s)} B_c a_{ref} ds \quad (5)$$

where

$$e^{A_c t} = \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix}$$

Set your calculated  $a_{ref}^*$  as control signal in (5) and calculate the switching time,  $t_1$ , and the final time,  $t_f$ .

**At the lab:** Edit assignment1.m and run it to calculate the switching times and the final time. Simulate the system using cart.mdl to verify that the control objective is achieved.

Since we have two states it is interesting to regard the problem from a geometric point of view. Set  $p_1 = p$  and  $p_2 = \dot{p}$ , for  $a_{ref} = a_{max}$  we have

$$\dot{p}_1 = p_2, \quad \dot{p}_2 = a_{max}$$

The time variable can be eliminated by forming  $dp_2/dp_1 = \dot{p}_2/\dot{p}_1$ . This gives

$$\frac{dp_2}{dp_1} = \frac{a_{max}}{p_2}$$

Rearranging the terms and integrating gives

$$\int dp_1 = \int \frac{p_2}{a_{max}} dp_2$$

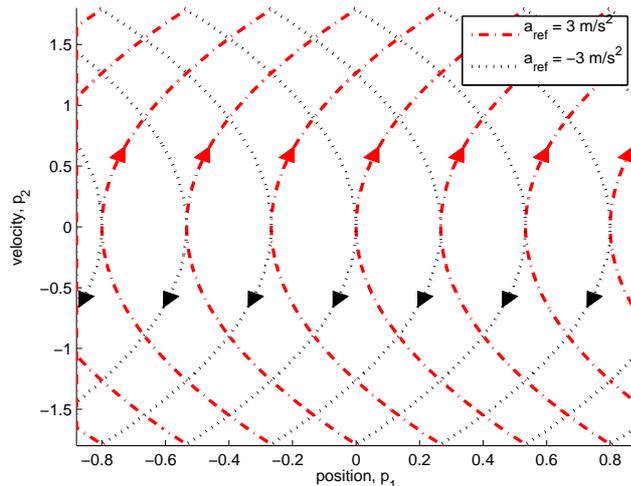
with the solution

$$p_1 + C_1 = \frac{p_2^2}{2a_{max}} \quad (6)$$

When instead  $a_{ref} = -a_{max}$  we get the solution

$$p_1 + C_2 = -\frac{p_2^2}{2a_{max}} \quad (7)$$

Phase plane trajectories for some values of  $C_1$  and  $C_2$ , when  $a_{max} = 3m/s^2$ , are plotted in Figure 3.



**Figure 3** Trajectories for  $a_{ref} = a_{max} = 3m/s^2$  and  $a_{ref} = -a_{max} = -3m/s^2$

#### ASSIGNMENT 2

##### Home assignment:

- The system should be controlled to the origin. Decide graphically from Figure 3 the regions of the state space where  $a_{max}$  and  $-a_{max}$  should be used respectively to achieve this. Draw the switching curve between the two regions.
- Determine an equation  $f(p_1, p_2) = 0$  that describes how  $p_1$  and  $p_2$  relate to each other on the switching curve. (*Hint*: First determine the constants,  $C_1$  and  $C_2$ , in (6) and (7). Then put the equations together. To do this you will need to use  $\text{sign}(p_2)$ .)
- $f(p_1, p_2)$  takes negative values for points on one side of the switching curve, and positive values for points on the other side. Determine which sides that gives positive and negative values respectively. We want  $a_{ref}$  to be  $a_{max}$  on one side of the switching curve and  $-a_{max}$  on the other. Derive an expression for  $a_{ref}$ . (*Hint*: Use  $\text{sign}(f(p_1, p_2))$ .)

##### At the lab:

- Type your derived controller in the block for embedded matlab code in `cart.mdl`. Switch controller and simulate the system to see if the control objectives are achieved. Phase plane trajectories are plotted by the script `plot_cart_pp.m`
- Try the two controllers on the real system. To do this you need to change from “Simulation model” to “Real system” in `cart.mdl`. The “Real system” is found in `pend_lib.mdl`. Which controller performs best if the actual initial position is not  $p_0$ ?

### 3.3 Time-optimal Control of the Pendulum on Cart

The state space model for for the full system is found in (3), but is restated

here for convenience.

$$\dot{z} = Az + Ba_{ref} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -g/l & 0 \end{pmatrix} z + \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1/l \end{pmatrix} a_{ref}$$

where  $z = (p \dot{p} \theta \dot{\theta})^T$ . The control objective is the same as in the previous section. That is to move the cart from one position on the track,  $p_0$ , to another position as fast as possible with limited control actuation. The system should be at rest both at the starting point and the final point. This is a time optimal control problem and from the introductory section we know that the optimal control trajectory is of bang-bang type. Since we have four states the optimal control trajectory should have three sign changes. That is

$$a_{ref}^*(t) = \begin{cases} a_{max} & , 0 \leq t \leq t_1 \\ -a_{max} & , t_1 \leq t \leq t_2 \\ a_{max} & , t_2 \leq t \leq t_3 \\ -a_{max} & , t_3 \leq t \leq t_f \end{cases}$$

The optimal switching times are calculated using (5) with appropriate system matrices. We will need  $e^{At}$  to do this (Note:  $\sqrt{g/l} = \omega$ ).

$$e^{At} = \begin{pmatrix} 1 & t & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & \cos \omega t & \frac{1}{\omega} \sin \omega t \\ 0 & 0 & -\omega \sin \omega t & \cos \omega t \end{pmatrix}$$

Insert this into (5) and we will get

$$\begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} p_0 \\ 0 \\ 0 \\ 0 \end{pmatrix} + a_{max} \int_0^{t_1} \begin{pmatrix} t_f - s \\ 1 \\ \frac{1}{l\omega} \sin \omega(t_f - s) \\ \frac{1}{l} \cos \omega(t_f - s) \end{pmatrix} ds + a_{max} \left( - \int_{t_1}^{t_2} (\dots) ds + \int_{t_2}^{t_3} (\dots) ds - \int_{t_3}^{t_f} (\dots) ds \right) \quad (8)$$

The primitive function is

$$H(s) = \begin{pmatrix} t_f s - \frac{s^2}{2} \\ s \\ \frac{1}{l\omega^2} \cos \omega(t_f - s) \\ -\frac{1}{l\omega} \sin \omega(t_f - s) \end{pmatrix}$$

Insert this into (8) and we get

$$\begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} p_0 \\ 0 \\ 0 \\ 0 \end{pmatrix} + a_{max}(-H(0) + 2H(t_1) - 2H(t_2) + 2H(t_3) - H(t_f)) \quad (9)$$

The script `assignment3.m` calculates  $t_1$ ,  $t_2$ ,  $t_3$  and  $t_f$  that satisfies (9) for chosen  $a_{max}$  and  $p_0$ . The optimal state and control trajectories that result from applying the optimal control trajectory are called  $z^{opt}$  and  $a_{ref}^{opt}$  respectively.

#### ASSIGNMENT 3

- Choose  $a_{max}$  and  $p_0$  in `assignment3.m`, and run the script. Then simulate the system using `cart_pend.mdl`. Use the script `plot_pend.m` to plot or animate the resulting pendulum movements.
- Simulate again, but change initial values for the pendulum. The initial values are changed in `assignment3.m`. Why are the control objectives are not met?

Since the control objectives are not met we will introduce feedback. We want the feedback to take care of when the actual state trajectories,  $z$ , deviates from their optimal trajectories,  $z^{opt}$ . We also want to penalize when the control signal,  $a_{ref}$ , deviates from the optimal one,  $a_{ref}^{opt}$  to get a smooth controller. Since we have a maximum possible cart-acceleration of  $7m/s^2$ , our control signal should stay within this limit,  $|a_{ref}| \leq 7$ . The track is a bit more than 1 meter long. We want our controller to take care of this limitation as well. If we define our starting position,  $p_0$ , to be 0.1 m from the left end of the track we get that  $p + p_0 \leq 0.9m$  and  $p + p_0 \geq -0.1m$  since  $p = 0$  at  $p_0$ . This kind of problem, with constraints, is perfectly suited for an MPC-controller. In order to use MPC we need discrete time models of the system behaviour around the optimal trajectory. To this end we linearize the system around the optimal trajectory and discretize the result. The resulting models are

$$\begin{aligned}
\Delta z(k+1) &= \Phi(k)\Delta z(k) + \Gamma(k)\Delta a_{ref}(k) \\
\Phi(k) &= \begin{pmatrix} 1 & h & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & \cos \omega_k h & \frac{1}{\omega_k} \sin \omega_k h \\ 0 & 0 & -\omega_k \sin \omega_k h & \cos \omega_k h \end{pmatrix} \\
\Gamma(k) &= \begin{pmatrix} \frac{h^2}{2} \\ \omega_k h \\ -\frac{b_k}{\omega_k^2} (\cos \omega_k h - 1) \\ \frac{b_k}{\omega_k} \sin \omega_k h \end{pmatrix} \\
\omega_k &= \sqrt{\frac{g \cos \theta^{opt}(k)}{l}} \\
b_k &= \frac{\cos \theta^{opt}(k)}{l}
\end{aligned}$$

where  $\Delta z(k) = z(k) - z^{opt}(k)$  and  $\Delta a_{ref}(k) = a_{ref}(k) - a_{ref}^{opt}(k)$ . It turns out that the discretized models depend on the angle of the pendulum. Since we know at which angle the pendulum should be at every time step,  $\theta^{opt}(k)$ , we use this angle in our linearized models. This is a good approximation, if the actual pendulum angle,  $\theta(k)$ , is not too far away from the optimal,  $\theta^{opt}(k)$ .

Before we can state the optimization problem that the MPC-controller should solve at each time step, we need to define some matrices

$$\begin{aligned}
Z(k) &= \begin{pmatrix} z(k+1) \\ \vdots \\ z(k+N) \end{pmatrix} & A_{ref}(k) &= \begin{pmatrix} a_{ref}(k) \\ \vdots \\ a_{ref}(k+N-1) \end{pmatrix} \\
Z^{opt}(k) &= \begin{pmatrix} z^{opt}(k+1) \\ \vdots \\ z^{opt}(k+N) \end{pmatrix} & A_{ref}^{opt}(k) &= \begin{pmatrix} a_{ref}^{opt}(k) \\ \vdots \\ a_{ref}^{opt}(k+N-1) \end{pmatrix} \\
\Delta Z(k) &= Z(k) - Z^{opt}(k) & \Delta A_{ref}(k) &= A_{ref}(k) - A_{ref}^{opt}(k)
\end{aligned}$$

In addition we also need a vector for the predicted positions,  $P(k) = \text{block-diag}([1 \ 0 \ 0 \ 0])Z(k)$ . The block diagonal matrix picks every fourth element of  $Z(k)$  since they contain the predicted positions of the cart. Equivalent vectors are produced for the position deviations from the optimal positions,  $\Delta P(k)$  and for the optimal positions,  $P^{opt}(k)$ . At each time step,  $k$ , the MPC-controller should solve the following optimization problem

$$\begin{aligned}
&\min_{\Delta A_{ref}(k)} \Delta Z(k)^T Q \Delta Z(k) + \Delta A_{ref}(k)^T R \Delta A_{ref}(k) \\
&\text{subject to: } A_{ref}(k) = \Delta A_{ref}(k) + A_{ref}^{opt}(k) \leq \mathbf{7} \\
&\quad A_{ref}(k) = \Delta A_{ref}(k) + A_{ref}^{opt}(k) \geq -\mathbf{7} \\
&\quad P(k) = \Delta P(k) + P^{opt}(k) + p_0 \mathbf{1} \leq \mathbf{0.1} \\
&\quad P(k) = \Delta P(k) + P^{opt}(k) + p_0 \mathbf{1} \geq -\mathbf{0.9}
\end{aligned}$$

The  $Q$ - and the  $R$ -matrices are user chosen relative costs between the different states and the control. The optimization problem is solved at every time instant,  $k$ , and the control  $a_{ref}(k) = \Delta a_{ref}(k) + a_{ref}^{opt}(k)$  is applied.

#### ASSIGNMENT 4

**Home assignment:** Try to understand how the  $Q$  and  $R$ -matrices affects the control. Discuss how large and small values of  $R$  affect the aggressiveness in the control signal. Also discuss how large and small values of  $Q$  affect the corresponding state trajectory errors.

#### At the lab:

- Open `assignment4.m` and choose  $Q$  and  $R$ -matrices, for the MPC-controller. Also choose sampling time,  $h$ , and cost horizon,  $N$ . The prediction horizon of the MPC-controller is  $Nh$ . This should be at least 0.7s to get good predictions of the pendulum behavior. The computation time for the MPC-controller, found in the scope `execTime` in the simulink-model, must less time than  $h/2$ s. Then choose  $p_0$  and  $a_{max}$ . Simulate the system with different initial conditions on the pendulum. Recalibrate  $Q$ ,  $R$ ,  $h$  and  $N$  until you are satisfied. Remember to examine the control signal as well as the controlled signals since we have limited actuation. Use the script `plot_pend.m` to plot or animate the resulting pendulum movements. Edit the file to specify animation speed.
- When you are satisfied with your design, try your controller on the real process. Run the system with and without the MPC feedback. Also run the system with different initial conditions on the pendulum.

### 3.4 Optimization using Optimica

In this part we will use dedicated optimization software, namely Optimica, Ampl and Ipopt, to solve an optimization problem. Optimica needs a model, specified in a Modelica file, and an optimization file as inputs. These files are merged to a large non-linear optimization problem by Optimica. The resulting non-linear optimization problem is solved by Ampl/Ipopt. It should be mentioned that Optimica is developed at this department.

The model for the non-linear pendulum on cart, (2), is specified in the Modelica file `pendulum.mo`. The states in the model are the cart position, which is  $p$ , the cart velocity,  $p\_dot$ , the pendulum angle,  $theta$  and the pendulum angle velocity,  $theta\_dot$ . The model also contains variables that specify the x- and y-coordinates of the pendulum end point, these are  $x_p$  and  $y_p$  respectively.

Figure 4 shows how we want the pendulum to move. The pendulum should start at rest at  $p = -0.8$ m. The goal is to reach  $p = 0$ m with the constraint that the end point of the pendulum must not enter the ellipse. When at  $p = 0$  the pendulum should be at rest, meaning that all states should be zero. This movement should be performed in as short time as possible. The control signal,  $a_{ref}$ , is constrained to be between -5 and 5 m/s<sup>2</sup>, its derivative,  $a_{ref\_dot}$ , is constrained to be between -100 and 100 in the opti-

mization. Since the track is limited we also need the cart position to satisfy  $-0.9 \leq p \leq 0.1$ .

#### ASSIGNMENT 5

**Home assignment:** State the above specified optimization problem mathematically.

#### At the lab:

- To initialize the optimization software, open a new terminal window and type

```
> source optSetup
```

The script requires a password that the laboratory assistant will give you. In the folder FRTN05Lab you will find the optimization software and the optimization files you need. Open the Optimica file `pendulum.op` and specify the constraints and the cost function from the home assignment. The initial conditions are given in the model file. Run

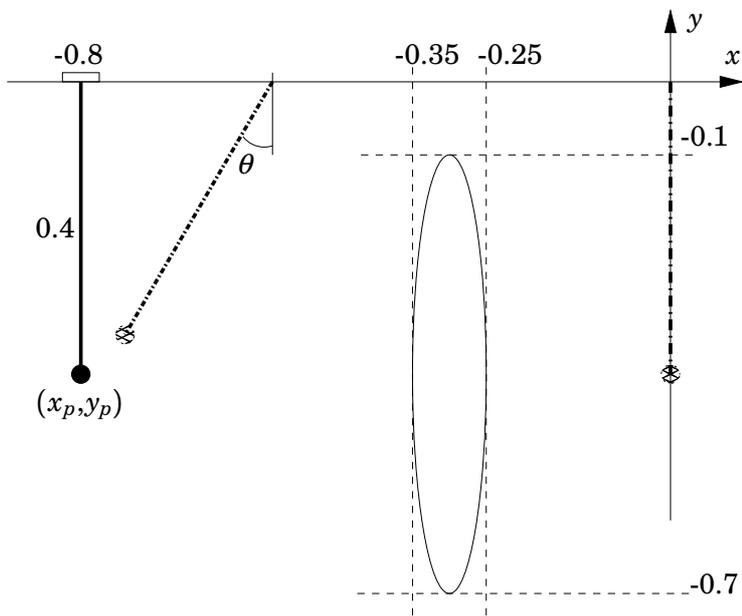
```
> optimiac pendulum.op pendulum.mo pendulum
initialGuess.txt
```

to transfer the optimization problem to a nonlinear optimization problem in Ampl-format. The last argument to Optimica is an initial guess to the solver. This is needed because the optimization problem is rather tough and some “guidance” is needed. The initial guess file, `initialGuess.txt`, contains a feasible, but not optimal, solution to the same problem. Then run

```
> ./ampl pendulum.run
```

to solve the nonlinear optimization problem using Ipopt. The optimization result is found in the file `pendulum_res.txt`.

- Open `assignment5.m` and respecify your MPC parameters from Assignment 4. Run `assignment5.m` then simulate the system using `cart_pend.mdl`. Simulate your system with different initial conditions on the pendulum and both in open and closed loop. Redesign your MPC controller if you are not satisfied with the result. The script `plot_optim` plots the pendulum trajectory and the elliptic constraint.
- Test your design on the real process.



**Figure 4** Pendulum constraints