

- ▶ Introduction to distributed control
- ▶ Dual decomposition
- ▶ Distributed MPC
- ▶ Gradient methods for large-scale systems

Example 1: A vehicle formation

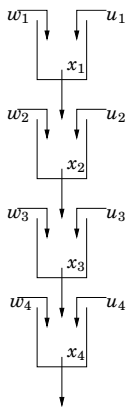


Each vehicle obeys the independent dynamics

$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \\ \dot{x}_3(t) \\ \dot{x}_4(t) \end{bmatrix} = \begin{bmatrix} * & 0 & 0 & 0 \\ 0 & * & 0 & 0 \\ 0 & 0 & * & 0 \\ 0 & 0 & 0 & * \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ x_4(t) \end{bmatrix} + \begin{bmatrix} B_1 u_1(t) + w_1(t) \\ B_2 u_2(t) + w_2(t) \\ B_3 u_3(t) + w_3(t) \\ B_4 u_4(t) + w_4(t) \end{bmatrix}$$

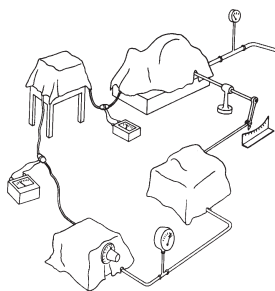
The objective is to make  $\mathbf{E}|Cx_{i+1} - Cx_i|^2$  small for  $i = 1, \dots, 4$ .

Example 3: River Water Flow

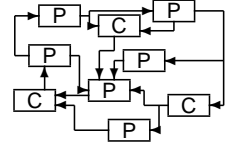
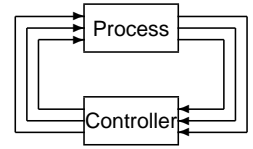


$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \\ \dot{x}_3(t) \\ \dot{x}_4(t) \end{bmatrix} = \begin{bmatrix} * & 0 & 0 & 0 \\ * & * & 0 & 0 \\ 0 & * & * & 0 \\ 0 & 0 & * & * \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ x_4(t) \end{bmatrix} + \begin{bmatrix} B_1 u_1 + w_1 \\ B_2 u_2 + w_2 \\ B_3 u_3 + w_3 \\ B_4 u_4 + w_4 \end{bmatrix}$$

Can Systems be Certified Distributively?



Componentwise performance verification without global model?



We need methodology for

- ▶ Decentralized specifications
- ▶ Decentralized design
- ▶ Verification of global behavior

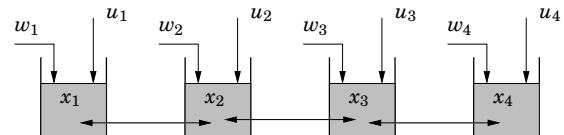
Example 2: A supply chain for fresh products



Fresh products degrade with time:

$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \\ \dot{x}_3(t) \\ \dot{x}_4(t) \end{bmatrix} = \begin{bmatrix} * & 0 & 0 & 0 \\ 0 & * & 0 & 0 \\ 0 & 0 & * & 0 \\ 0 & 0 & 0 & * \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ x_4(t) \end{bmatrix} + \begin{bmatrix} -u_1(t) + w_1(t) \\ u_1(t) - u_2(t) \\ u_2(t) - u_3(t) \\ u_3(t) + w_4(t) \end{bmatrix}$$

Example 4: Irrigation Channels



$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \\ \dot{x}_3(t) \\ \dot{x}_4(t) \end{bmatrix} = \begin{bmatrix} * & * & 0 & 0 \\ * & * & * & 0 \\ 0 & * & * & * \\ 0 & 0 & * & * \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ x_4(t) \end{bmatrix} + \begin{bmatrix} u_1(t) + w_1(t) \\ u_2(t) + w_2(t) \\ u_3(t) + w_3(t) \\ u_4(t) + w_4(t) \end{bmatrix}$$

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- ▶ Dual decomposition
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## 50 year old idea: Dual decomposition

$$\min_{z_1, z_2} [V_1(z_1, z_2) + V_2(z_2) + V_3(z_3, z_2)]$$

$$= \max_{p_1, p_2, p_3} \min_{z_1, v_1, z_2, v_2, z_3, v_3} [V_1(z_1, v_1) + V_2(z_2) + V_3(z_3, v_3) + p_1(z_2 - v_1) + p_3(z_2 - v_3)]$$

The optimum is a Nash equilibrium of the following game:

The three computers try to minimize their respective costs

$$\text{Computer 1: } \min_{z_1, v_1} [V_1(z_1, v_1) - p_1 v_1]$$

$$\text{Computer 2: } \min_{z_2} [V_2(z_2) + (p_1 + p_3)z_2]$$

$$\text{Computer 3: } \min_{z_3, v_3} [V_3(z_3, v_3) - p_3 v_3]$$

while the "market makers" try to maximize their payoffs

$$\text{Between computer 1 and 2: } \max_{p_1} [p_1(z_2 - v_1)]$$

$$\text{Between computer 2 and 3: } \max_{p_3} [p_3(z_2 - v_3)]$$

## Global stability of saddle algorithm

$$\min_{R \times x=0} V(x) = \max_p \min_x [V(x) + p^T R x]$$

$$\begin{cases} \dot{x} = -G[(\partial V / \partial x)^T + R^T p] \\ \dot{p} = H R x \end{cases} \quad G, H > 0 \text{ adjustment rates}$$

$$\begin{bmatrix} \dot{x} \\ \dot{p} \end{bmatrix} = \begin{bmatrix} -G(\partial^2 V / \partial x^2) & -G R^T \\ H R & 0 \end{bmatrix} \begin{bmatrix} x \\ p \end{bmatrix}$$

$$\mathbf{V} = |\dot{x}|_{G^{-1}}^2 + |\dot{p}|_{H^{-1}}^2$$

$$\begin{aligned} \frac{d}{dt} \mathbf{V} &= \dot{x}^T G^{-1} \dot{x} + \dot{p}^T H^{-1} \dot{p} \\ &= -\dot{x}^T [(\partial^2 V / \partial x^2) \dot{x} + R^T \dot{p}] + \dot{p}^T (R \dot{x}) \\ &= -\dot{x}^T (\partial^2 V / \partial x^2) \dot{x} \leq 0 \end{aligned}$$

## Important Aspects of Dual Decomposition

- ▶ Very weak assumptions on graph
- ▶ No need for central coordination
- ▶ Natural learning procedure is globally convergent
- ▶ Unique Nash equilibrium corresponds to global optimum

Conclusion: Ideal for control synthesis by prescriptive games

## Case study: A water supply network in Paris

[Carpentier and Cohen, Automatica 1993]

- ▶ Network serving about 1 million inhabitants
- ▶ 20 main water reservoirs
- ▶ 30 pumping stations
- ▶ 13 peripheral subnetworks

Challenges for control

- ▶ Minimize cost for pumping
- ▶ Bounds on reservoirs
- ▶ Bounds and delays in pumping power
- ▶ Prediction of consumption

Optimal control using dual decomposition and saddle algorithm  
Subnetworks separated by two variables: Water flow and price

## The saddle point algorithm

Update in gradient direction:

$$\text{Computer 1: } \begin{cases} \dot{z}_1 = -\partial V_1 / \partial z_1 \\ \dot{v}_1 = -\partial V_1 / \partial z_2 + p_1 \end{cases}$$

$$\text{Computer 1 and 2: } \dot{p}_1 = z_2 - v_1$$

$$\text{Computer 2: } \dot{z}_2 = -\partial V_2 / \partial z_2 - p_1 - p_3$$

$$\text{Computer 2 and 3: } \dot{p}_3 = z_2 - v_3$$

$$\text{Computer 3: } \begin{cases} \dot{z}_3 = -\partial V_3 / \partial z_3 \\ \dot{v}_3 = -\partial V_3 / \partial z_2 + p_3 \end{cases}$$

Globally convergent if  $V_i$  are convex!

Lyapunov function:  $\sum_i |\dot{z}_i| + \sum_i |\dot{v}_i| + \sum_i |\dot{p}_i|$   
[Arrow, Hurwicz, Usawa 1958]

## A long history

**The saddle algorithm:**

Arrow, Hurwicz, Usawa 1958

**Books on control and coordination in hierarchical systems:**

Mesarovic, Macko, Takahara 1970

Singh, Titli 1978

Findeisen 1980

**Major application to water supply network:**

Carpentier and Cohen, Automatica 1993

## Decentralized Bounds on Suboptimality

Given any  $p_1, p_3, \bar{z}_1, \bar{z}_2, \bar{z}_3$ , the distributed test

$$V_1(\bar{z}_1, \bar{z}_2) - p_1 \bar{z}_2 \leq \alpha \min_{z_1, v_1} [V_1(z_1, v_1) - p_1 v_1]$$

$$V_2(\bar{z}_2) + (p_1 + p_3) \bar{z}_2 \leq \alpha \min_{z_2} [V_2(z_2) + (p_1 + p_3) z_2]$$

$$V_3(\bar{z}_3, \bar{z}_2) - p_3 \bar{z}_2 \leq \alpha \min_{z_3, v_3} [V_3(z_3, v_3) - p_3 v_3]$$

implies that the globally optimal cost  $J^*$  is bounded as

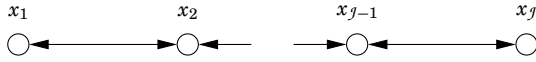
$$J^* \leq V_1(\bar{z}_1, \bar{z}_2) + V_2(\bar{z}_2) + V_3(\bar{z}_3, \bar{z}_2) \leq \alpha J^*$$

Proof: Add both sides up!

## Lecture 4

- ▶ Introduction to distributed control
- ▶ Dual decomposition
- ▶ **Distributed MPC**
- ▶ Gradient methods for large-scale systems

## A control problem with graph structure



$$\begin{bmatrix} x_1(\tau+1) \\ x_2(\tau+1) \\ \vdots \\ x_j(\tau+1) \end{bmatrix} = \begin{bmatrix} A_{11} & A_{12} & & 0 \\ A_{21} & \ddots & \ddots & \\ & \ddots & \ddots & A_{(j-1)j} \\ 0 & & A_{jj(j-1)} & A_{jj} \end{bmatrix} \begin{bmatrix} x_1(\tau) \\ x_2(\tau) \\ \vdots \\ x_j(\tau) \end{bmatrix} + \begin{bmatrix} u_1(\tau) \\ u_2(\tau) \\ \vdots \\ u_j(\tau) \end{bmatrix}$$

Minimize the convex objective  $\sum_{\tau=0}^N \underbrace{\sum_{i=1}^j \ell_i(x_i(\tau), u_i(\tau))}_{\ell(x(\tau), u(\tau))}$

with convex constraints  $x_i(\tau) \in X_i$ ,  $u_i(\tau) \in U_i$  and  $x(0) = \bar{x}$ .

## Decomposing the Cost Function

$$\begin{aligned} & \max_p \min_{u, v, x} \sum_{\tau=0}^N \sum_{i=1}^j \left[ \ell_i(x_i, u_i) + p_i^T \left( v_i - \sum_{j \neq i} A_{ij} x_j \right) \right] \\ & = \max_p \sum_i \min_{u_i, x_i} \sum_{\tau=0}^N \underbrace{\left[ \ell_i(x_i, u_i) + p_i^T v_i - x_i^T \left( \sum_{j \neq i} A_{ji}^T p_j \right) \right]}_{\ell_i^p(x_i, u_i, v_i)} \end{aligned}$$

so, given the sequences  $\{p_j(t)\}_{t=0}^N$ , agent  $i$  should minimize

what he expects others to charge him

$$\underbrace{\sum_{\tau=0}^N \ell_i(x_i, u_i)}_{\text{local cost}} + \underbrace{\sum_{\tau=0}^N p_i^T v_i}_{\text{what he is paid by others}} - \underbrace{\sum_{\tau=0}^N x_i^T \left( \sum_{j \neq i} A_{ji}^T p_j \right)}_{\text{what he is charged by others}}$$

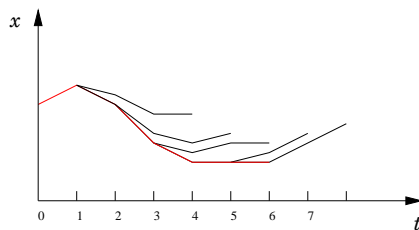
subject to  $x_i(t+1) = A_{ii}x_i(t) + v_i(t) + u_i(t)$  and  $x_i(0) = \bar{x}_i$ .

## Idea of Distributed Model Predictive Control

Replace the original problem by iterative online solutions of the decentralized finite horizon problem

$$\min_{x_i, u_i} \sum_{t=0}^N l_i^p(x_i(t), u_i(t), v_i(t))$$

Two sources of error: Finite horizon and non-optimal prices



## Fixed or flexible parameters $N_i$ , $K_i$ , $\gamma_i$ ?

Fixed parameters

- ▶ Simpler implementation
- ▶ Gives distributed LTI controllers
- ▶ Can be analyzed off-line or on-line

Flexible parameters

- ▶ Useful to handle hard state constraints
- ▶ Can speed up on-line computations
- ▶ Can slow down on-line computations

## Decomposing the problem

$$\text{Minimize } \sum_{\tau=0}^N \ell(x(\tau), u(\tau))$$

subject to

$$\begin{bmatrix} x_1(\tau+1) \\ x_2(\tau+1) \\ \vdots \\ x_j(\tau+1) \end{bmatrix} = \begin{bmatrix} A_{11}x_1(\tau) \\ A_{22}x_2(\tau) \\ \vdots \\ A_{jj}x_j(\tau) \end{bmatrix} + \begin{bmatrix} v_1(\tau) \\ v_2(\tau) \\ \vdots \\ v_j(\tau) \end{bmatrix} + \begin{bmatrix} u_1(\tau) \\ u_2(\tau) \\ \vdots \\ u_j(\tau) \end{bmatrix}$$

where  $x(0) = \bar{x}$  and

$$v_i = \sum_{j \neq i} A_{ij} x_j$$

holds for all  $i$ .

## Distributed Optimization Procedure

Local optimizations in each node

$$V_i^{N,p}(\bar{x}_i) = \min_{u_i, x_i} \sum_{\tau=0}^N \ell_i^p(x_i(\tau), u_i(\tau), v_i(\tau))$$

can be coordinated by (local) gradient updates of the prices

$$p_i^{k+1}(\tau) = p_i^k(\tau) + \gamma_i^k \left[ v_i^k(\tau) - \sum_{j \neq i} A_{ij} x_j^k(\tau) \right]$$

Future prices included in negotiation for first control input!

Convergence guaranteed under different types of assumptions on the step size sequence  $\gamma_i^k$ .

## A Distributed MPC Algorithm

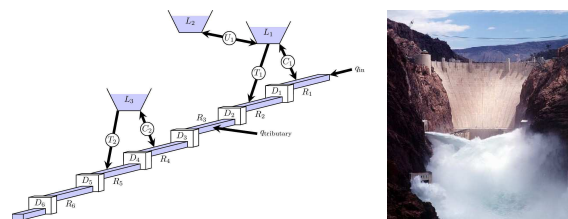
At time  $t$ :

1. Measure the states  $x_i(t)$  locally.
2. Use gradient iterations to generate
  - ▶ price prediction sequences  $\{p_i(t, \tau)\}_{\tau=0}^N$
  - ▶ state prediction sequences  $\{x_i(t, \tau)\}_{\tau=1}^N$
  - ▶ input prediction sequences  $\{u_i(t, \tau)\}_{\tau=1}^N$
 warm-starting from predictions at time  $t-1$ .
3. Apply the inputs  $u_i(t) = u_i(t, 0)$ .

Important parameters: Prediction horizons  $N_i$ , number of gradient iterations  $K_i$  and gradient step sizes  $\gamma_i$ .

## Hydro Power Valley

Benchmark in EU-project HD-MPC coordinated from Delft



Equipped with  
10 turbines ( $T_1, T_2, D_1, \dots, D_6, C_{1t}, C_{2t}$ ) and 2 pumps ( $C_{1p}, C_{2p}$ )  
3 reservoirs (lakes)  
6 dams and reaches

**Objectives:** Follow power-reference. Avoid flooding.

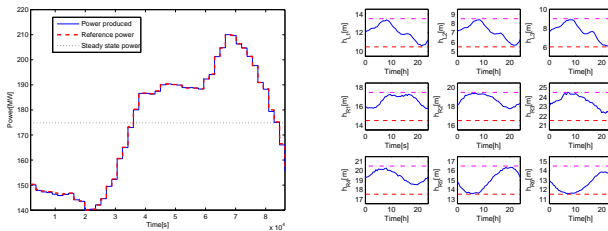
Modeling:

1. Saint Venant PDE (mass and volume balance)
2. Spatial discretization (MOL)  $\Rightarrow$  non-linear ODE:s (249 states, 12 inputs, used as simulation model)
3. Linearization, discretization (h=30 min) and model reduction  $\Rightarrow$  MPC-model (32 states, 12 inputs)

## Simulation results

Control horizon:  $N = 10$  (5 hours)

Figure: Power reference tracking (left) and Dam water levels (right)



## Theorem on accuracy of distributed MPC

Suppose  $x(t+1) = Ax(t) + Bu(t)$  for  $t \geq 0$  and for some  $p$  that

$$\begin{aligned} & V_i^{N_i(t), p(t, \cdot)}(x_i(t)) + (1 - \alpha)\ell_i(x_i(t), u_i(t)) \\ & \geq \bar{V}_i^{p(t, \cdot)}(x_i(t+1)) + \ell_i^{p(t, \cdot)}(x_i(t), u_i(t), \sum_{j \neq i} A_{ij}x_j(t)) \end{aligned}$$

for all  $i$  and  $t$ . Then

$$\alpha \sum_{t=0}^{\infty} \ell(x(t), u(t)) \leq V^{\infty}(\bar{x})$$

Notice: Failure of inequality hints on update of  $N_i$  or  $K_i$ !

## Lecture 4

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Difficulties:

- ▶ Non-linear power-production  $p(t) = u(t)^T S_i x(t)$ 
  - Linearize around nominal working point  $(x_0, u_0)$ ,  $\Delta p = u_0^T S \Delta x + x_0^T S^T \Delta u$
- ▶ Non-linear constraints;  $u_{C_i} u_{C_{ip}} = 0, i = 1, 2$ 
  - We have  $u_{C_i} \geq 0$  and  $u_{C_{ip}} \leq 0$ , penalize  $-u_{C_i} u_{C_{ip}}$

Cost function:

$$\sum_{t=0}^{N-1} \left( \frac{1}{2} \begin{bmatrix} \Delta x(t) \\ \Delta u(t) \end{bmatrix}^T H \begin{bmatrix} \Delta x(t) \\ \Delta u(t) \end{bmatrix} + \gamma \left\| P \begin{bmatrix} \Delta x(t) \\ \Delta u(t) \end{bmatrix} - \Delta p_{ref}(t) \right\|_1 \right)$$

with  $P = [u_0^T S \quad x_0^T S^T]$

## Notation

For a distributed accuracy test, let  $\bar{V}_i^p(x_i)$  be an upper bound on

$$\min_{u_i, v_i, x_i} \sum_{\tau=0}^{\infty} \ell_i^p(x_i(\tau), u_i(\tau), v_i(\tau))$$

Such an upper bound can for example be computed by minimization over a finite time horizon with a terminal constraint at the origin.

## Conclusions on Distributed MPC

We have synthesized a game that solves optimal control problems via independent decision-makers in every node, acting in their own interest!

- ▶ Optimal strategies independent of global graph structure!
- ▶ States are measured only locally
- ▶ Linearly complexity (given horizon and iteration scheme)
- ▶ Distributed bounds on distance to optimality

## Controller Tuning for Large Tri-diagonal Plant

$$\text{Minimize } V = \mathbf{E} \sum_{i=1}^n (|x_i|^2 + |u_i|^2)$$

$$\begin{bmatrix} x_1(t+1) \\ x_2(t+1) \\ \vdots \\ x_n(t+1) \end{bmatrix} = \begin{bmatrix} 0.6 & 0.1 & & 0 \\ 0.3 & \ddots & \ddots & \\ & \ddots & \ddots & 0.1 \\ 0 & & 0.3 & 0.6 \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{bmatrix} + \begin{bmatrix} u_1(t) + w_1(t) \\ u_2(t) + w_2(t) \\ \vdots \\ u_n(t) + w_n(t) \end{bmatrix}$$

We will optimize a tri-diagonal control structure

$$\bar{L} = \begin{bmatrix} * & * & & 0 \\ * & & \ddots & \\ & \ddots & \ddots & * \\ 0 & & * & * \end{bmatrix}$$

## Computing the closed loop control performance

We are applying the control law  $u = -Lx$  to the system

$$x(t+1) = Ax(t) + Bu(t) + w(t)$$

where  $w$  is white noise with variance  $W$ . Define

$$J(L) = \mathbf{E} \left( |x|_Q^2 + |u|_R^2 \right)$$

Then the gradient with respect to a particular element  $L_{ij}$  is

$$(\nabla_{L_{ij}} J)_{ij} = 2RL\mathbf{E}[x_i x_j^T] + 2B^T \mathbf{E}[p_i x_j^T]$$

where  $p(t)$  is the stationary solution of the adjoint equation

$$p(t-1) = (A - BL)^T p(t) - (Q + L^T RL)x(t)$$

### Gradient iteration for the wind park

cost =

14.9887

L =

0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0
0	0	0	0	0

### Gradient iteration for the wind park

cost =

7.8184

L =

0.0310	0.0595	0	0	0
-0.0168	0.1002	0.1151	0	0
0	0.0345	0.1357	0.0986	0
0	0	0.0636	0.0831	0.1351
0	0	0	0.0102	0.1295

### Gradient iteration for the wind park

cost =

7.4004

L =

0.0576	0.0583	0	0	0
0.0115	0.1224	0.1381	0	0
0	0.0373	0.1500	0.1153	0
0	0	0.0546	0.1068	0.1566
0	0	0	0.0168	0.1594

## A distributed synthesis procedure

1. Measure the states  $x_i(t)$  for  $t = t_k, \dots, t_k + N$
2. Simulate the adjoint equation

$$p_i(t-1) = \sum_{j \in E_i} (A - BL)_{ji}^T p_j(t) - 2(Q_i x_i(t) - \sum_{j \in E_i} L_{ji}^T R_j u_j(t))$$

for  $t = t_k, \dots, t_k + N$  by communicating states between nodes.

3. Calculate the estimates of  $\mathbf{E} u_i x_j^T$  and  $\mathbf{E} p_i x_j^T$  by

$$(\mathbf{E} u_i x_j^T)_{\text{est}} = \frac{1}{N+1} \sum_{t=t_k}^{t_k+N} u_i(t) x_j(t)^T \quad (\mathbf{E} p_i x_j^T)_{\text{est}} = \frac{1}{N+1} \sum_{t=t_k}^{t_k+N} p_i(t) x_j(t)^T$$

4. For fixed step length  $\gamma > 0$ , update

$$L_{ij}^{(k+1)} = L_{ij}^{(k)} + 2\gamma R_i \left( \mathbf{E} u_i x_j^T \right)_{\text{est}} + B_i^T \left( \mathbf{E} p_i x_j^T \right)_{\text{est}}.$$

Let  $t_{k+1} = t_k + N$  and start over.

### Gradient iteration for the wind park

cost =

10.5429

L =

0.0327	0.0400	0	0	0
-0.0007	0.0560	0.0527	0	0
0	-0.0069	0.0434	0.0315	0
0	0	-0.0207	0.0131	0.0437
0	0	0	-0.0033	0.0373

### Gradient iteration for the wind park

cost =

7.6192

L =

0.0404	0.0685	0	0	0
-0.0086	0.1076	0.1193	0	0
0	0.0382	0.1421	0.1094	0
0	0	0.0593	0.0991	0.1449
0	0	0	0.0131	0.1348

### Gradient iteration for the wind park

cost =

7.2493

L =

0.0712	0.0654	0	0	0
0.0061	0.1224	0.1443	0	0
0	0.0341	0.1550	0.1166	0
0	0	0.0773	0.1409	0.1580
0	0	0	0.0418	0.1601

## Gradient iteration for the wind park

cost =

6.9736

L =

0.0936	0.1056	0	0	0
0.0331	0.1775	0.1341	0	0
0	0.0563	0.1500	0.1215	0
0	0	0.0700	0.1564	0.1567
0	0	0	0.0567	0.1646

## Gradient iteration for the wind park

cost =

6.8211

L =

0.1390	0.1070	0	0	0
0.0357	0.1821	0.1549	0	0
0	0.0668	0.1797	0.1098	0
0	0	0.0633	0.1685	0.1413
0	0	0	0.0589	0.1754

## Gradient iteration for the wind park

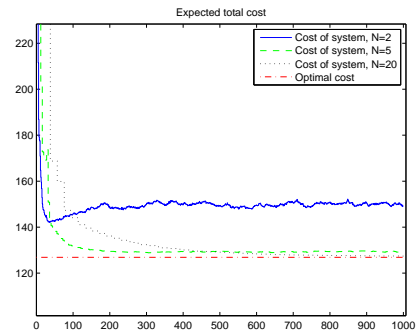
cost =

6.7464

L =

0.1438	0.1208	0	0	0
0.0470	0.2031	0.1632	0	0
0	0.0749	0.1909	0.1046	0
0	0	0.0779	0.1843	0.1388
0	0	0	0.0445	0.1732

## Performance Versus Number of Gradient Iterations



A distributed controller with 100 agents, using only local data. Fewer gradient iterations gives faster convergence, but worse stationary performance.

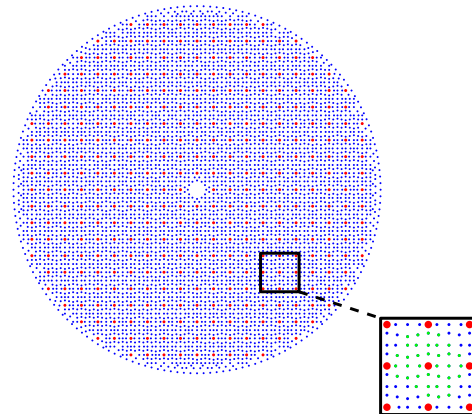
## Control of a Large Deformable Mirror

Case study of a 1 m diameter deformable mirror, for adaptive optics in large telescopes. Used to correct for aberrations introduced by the atmosphere.

Using finite element method a spatially discretized model.

$$M\ddot{\xi} + C\dot{\xi} + K\xi = F$$

- ▶ 6128 discretization points, each with 6 degrees of freedom.
- ▶ 372 force actuators.
- ▶ 1136 position sensors.



## Method data and performance

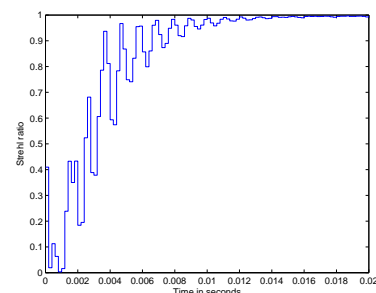
Method data

- ▶ The sparsity of feedback matrix  $L$  is 0.63 %.
- ▶ Time horizon in gradient computation is 1000 time samples.
- ▶ 1000 update iterations are performed.

The computation time for the method becomes 16.6 hours. 70% of this time is spent on calculating matrix inversions in the system simulation.

## Control Performance

The controller is used on the mirror when using a simulated atmosphere. Strehl ratio is a common measure in adaptive optics. Defined by  $S = e^{-(2\pi\epsilon(t)/\lambda)^2}$  where  $\epsilon(t)$  is the RMS error at time  $t$ .



## Lecture Summary

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- ▶ Dynamic Programming (Explicit MPC)
  - ▶ Heavy off-line computations and memory requirements
  - ▶ Extremely fast on-line
- ▶ Model Predictive Control
  - ▶ Heavy on-line computations
  - ▶ Wide range of applications
- ▶ Distributed MPC
  - ▶ Simplifies on-line computations
  - ▶ Reduces communication needs
  
- ▶ Gradient methods for large-scale systems

## LCCC Focus Periods at Lund University

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Invited world-leading researchers from Control, Computer Science, Economics, Communication, Mathematics, ...

In the past:

- ▶ Multi-agent coordination and estimation
- ▶ Distributed decisions via games and price mechanisms
- ▶ Adaptation and learning in autonomous systems
- ▶ Distributed model predictive control and supply chains

Upcoming:

- ▶ System design meets equation-based languages (September 19-21, 2012)
- ▶ Information and control in networks (October 2012)
- ▶ Formal verification of embedded control systems (April-13)

See [www.lccc.lth.se](http://www.lccc.lth.se) and announcements.
