

Fast Model Predictive Control



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3 Apr 2012



Discussion Overview

- Models for Fast Model Predictive Control (MPC)
 - Selecting a Model for MPC
 - Subspace Identification (Linear model)
 - Parameter Estimation (Nonlinear model)
- Fast MPC Demonstrations with a 4 Tank Process
 - PID Control
 - Fast Linear MPC
 - Fast Nonlinear MPC
 - Comparison of Control Performance
- Next Generation Modeling and Control Platform



Selecting a Model for Predictive Control

- Many model forms
 - Linear vs. Non-linear
 - Steady state vs. Dynamic
 - Empirical vs. First Principles
- Select the simplest model
 - Accuracy requirements
 - Steady State Gain
 - Dynamics – Time to Steady State
 - Speed requirements
 - PID < Linear MPC < Nonlinear MPC

Continuous Form (SS_c)

$$\dot{x} = Ax + Bu$$

$$y = Cx + Du$$

Discrete Form (SS_d)

$$x[k+1] = A_d x[k] + B_d u[k]$$

$$y[k] = C_d x[k] + D_d u[k]$$

Nonlinear Model

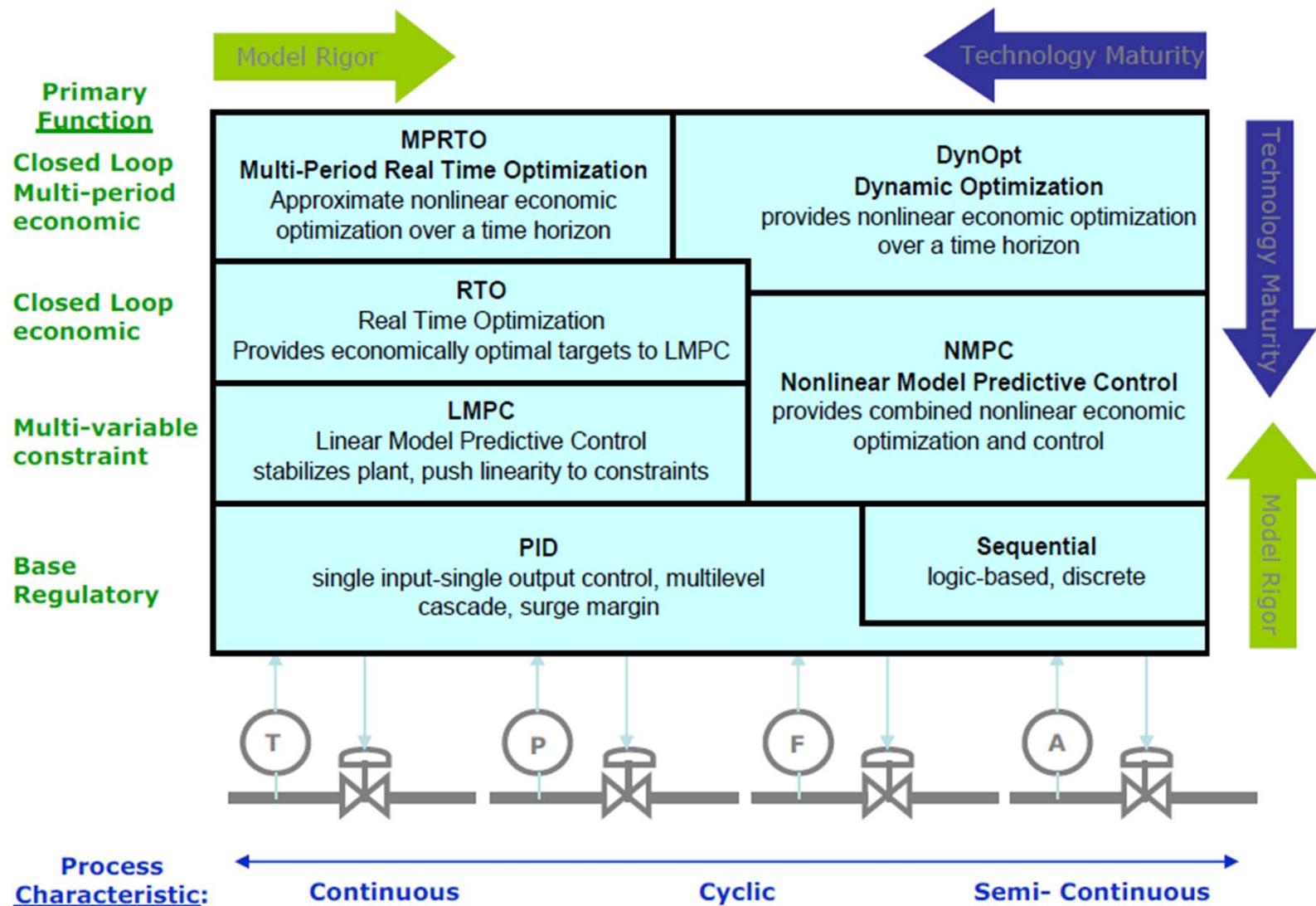
$$0 = f(\dot{x}, x, u, p, d)$$

$$0 = g(x, u, p, d)$$

$$0 \leq h(x, u, p, d)$$



Control Technology Overview



Soderstrom, Hedengren, and Yang, Advanced Process Control in ExxonMobil Chemical Company: Successes and Challenges, AIChE 2010.



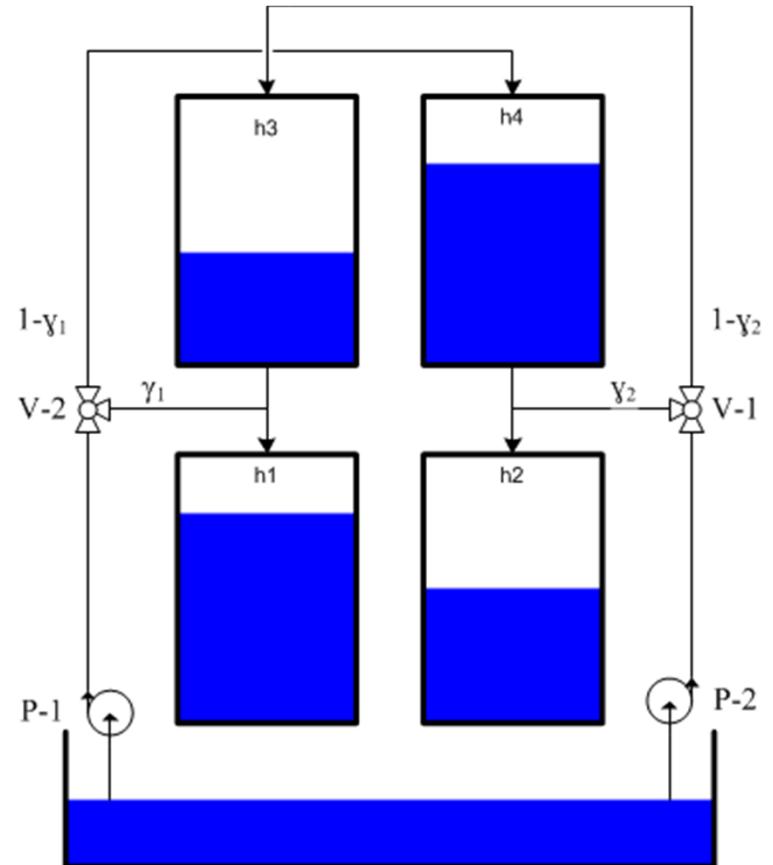
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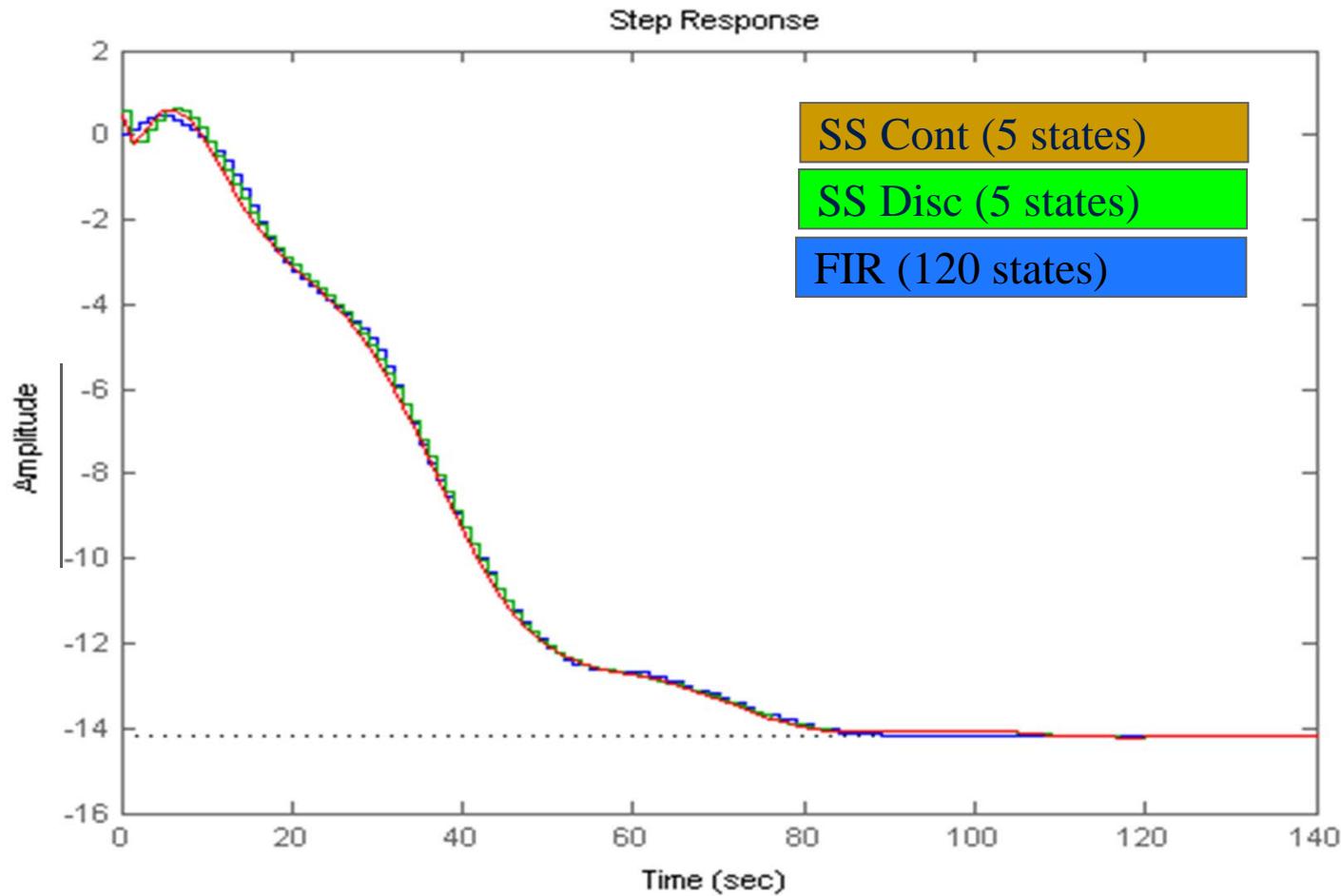
Multivariate 4 Tank Process

- Multiple Inputs (2)
 - Pump 1 and Pump 2 Voltages
- Multiple Outputs (2)
 - Height in Lower Tanks (1-2) Measured
- Characteristics
 - Highly coupled system
 - May exhibit inverse response
 - Split fractions (γ_1, γ_2) drastically change system dynamics and steady state behavior



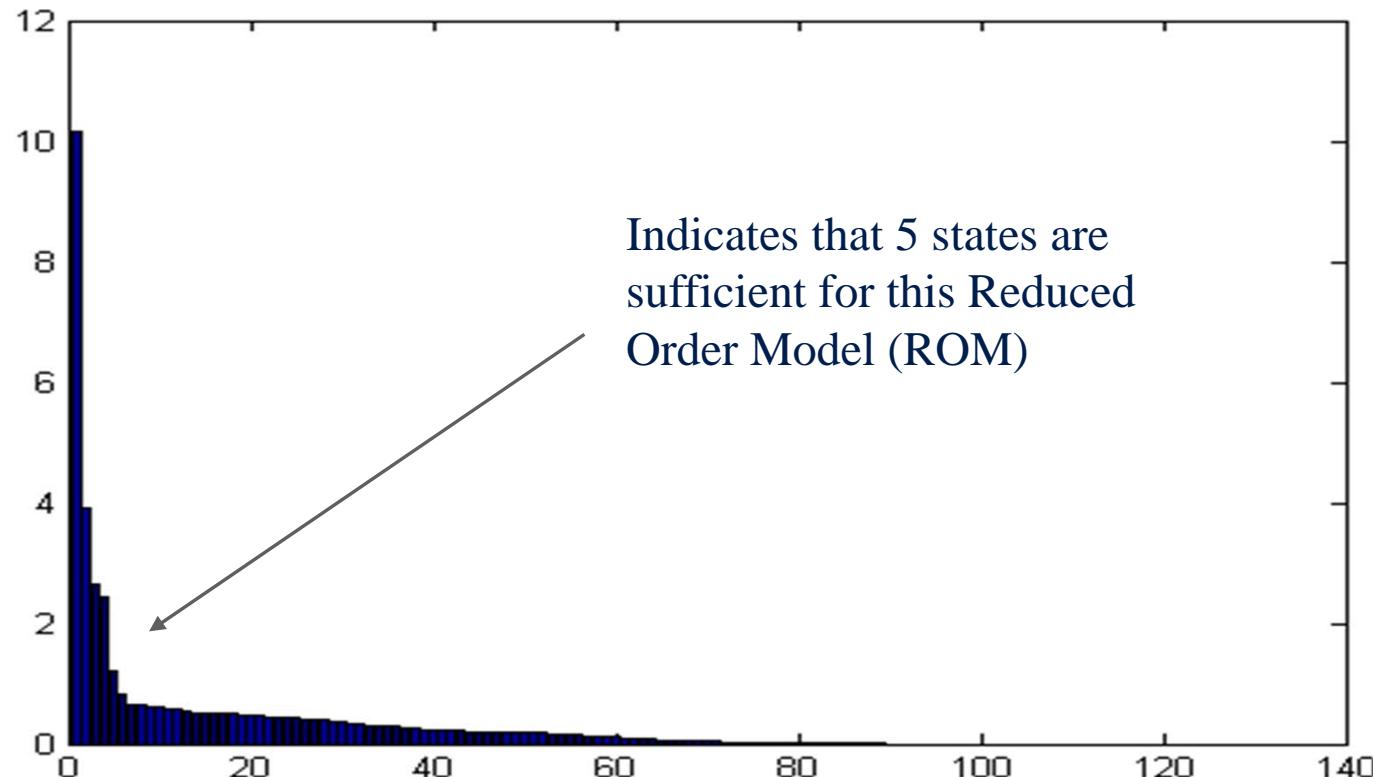


Capture Essential Dynamics with State Space Models





Determine Number of States





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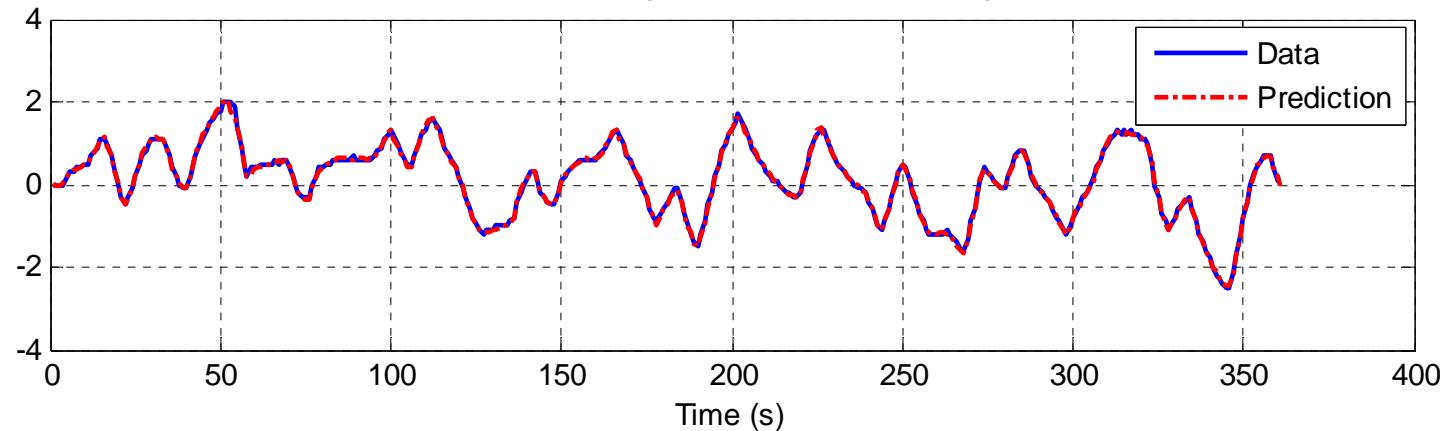
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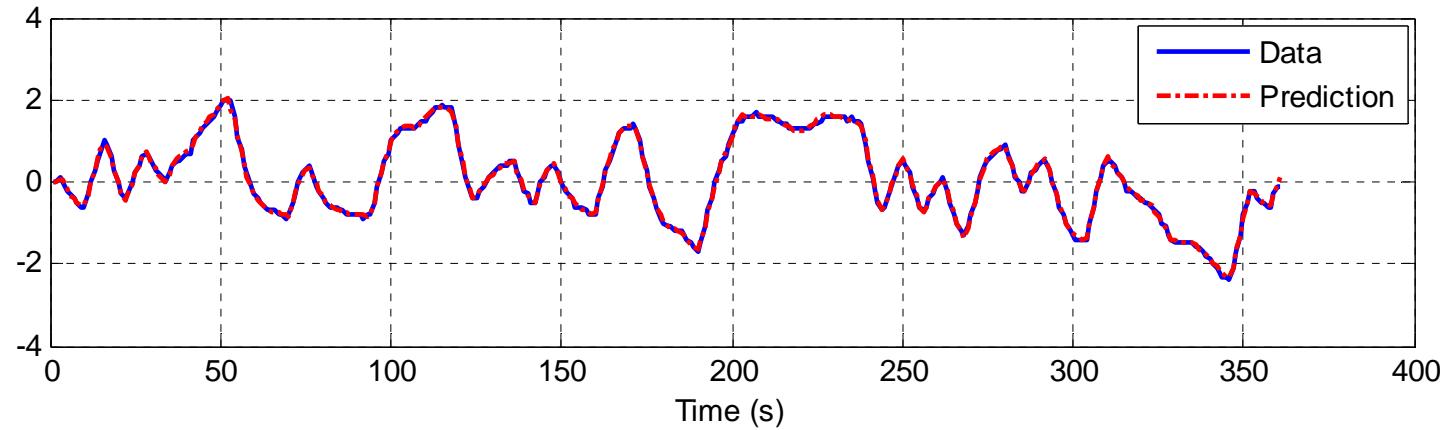
Linear Model Identification

➤ Linear Empirical Model (ARX)

Observed data vs predictions of model: Output 1



Observed data vs predictions of model: Output 2

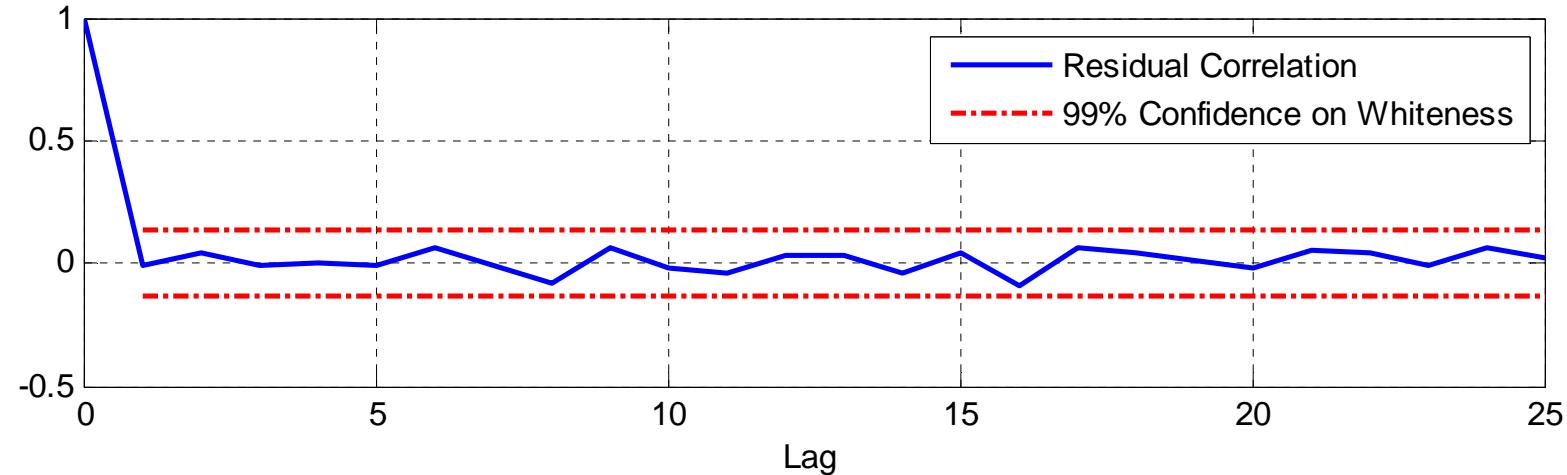




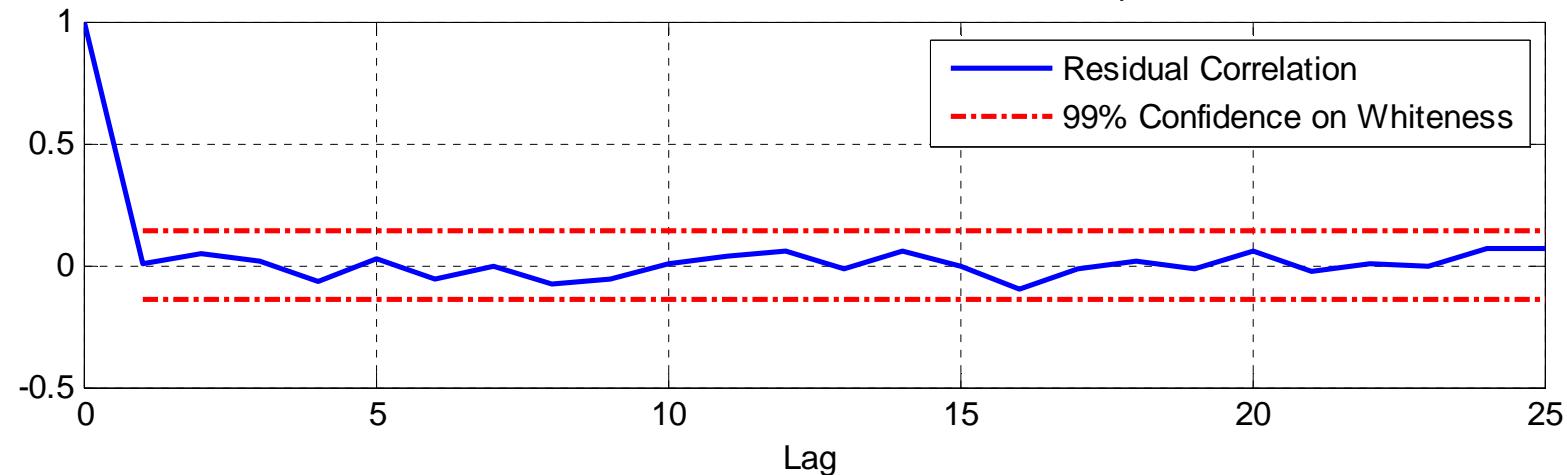
Correlation of Residuals

➤ Residual Whiteness Correlation

Residual Correlation + Confidence Interval: Output 1

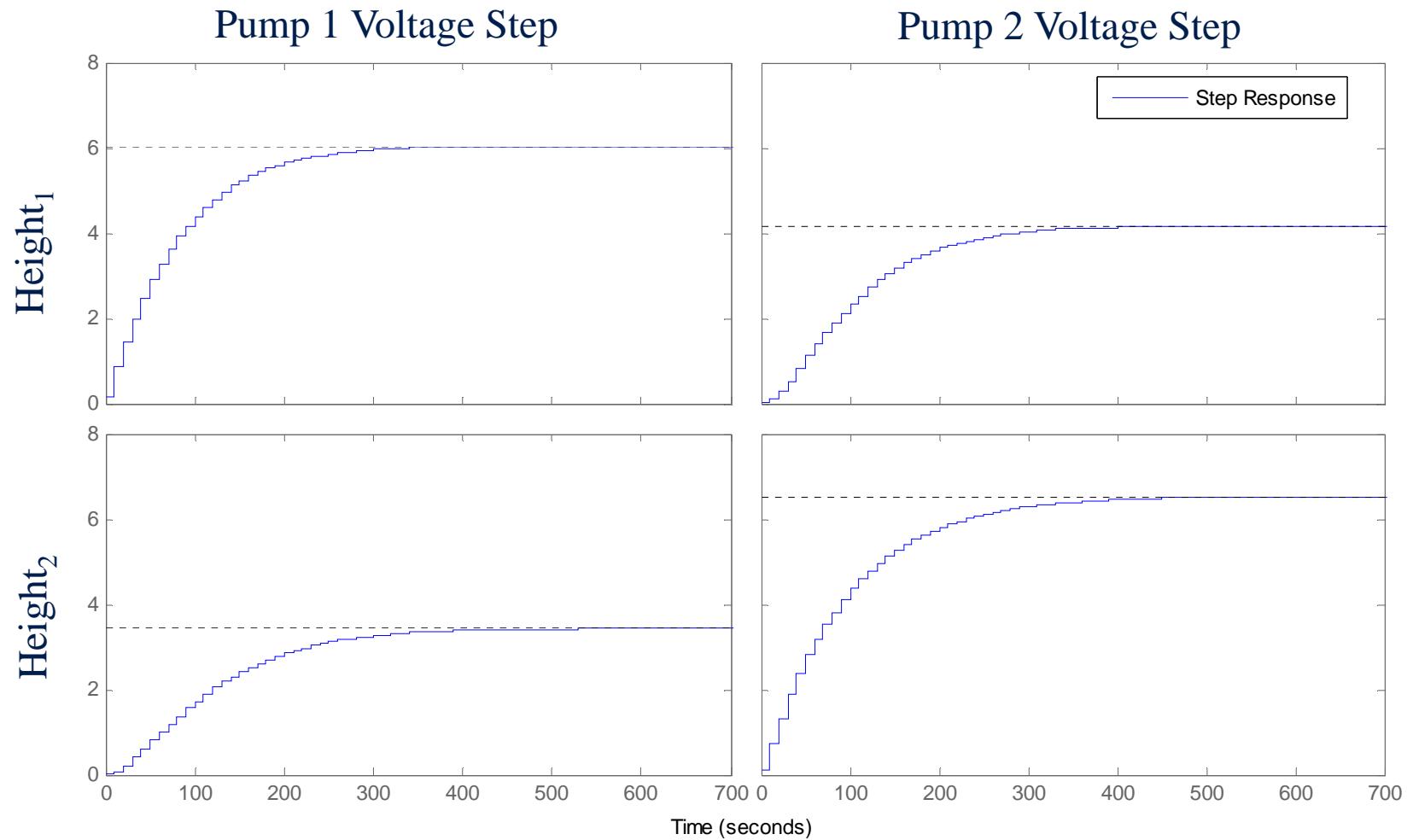


Residual Correlation + Confidence Interval: Output 2





Model Step Response





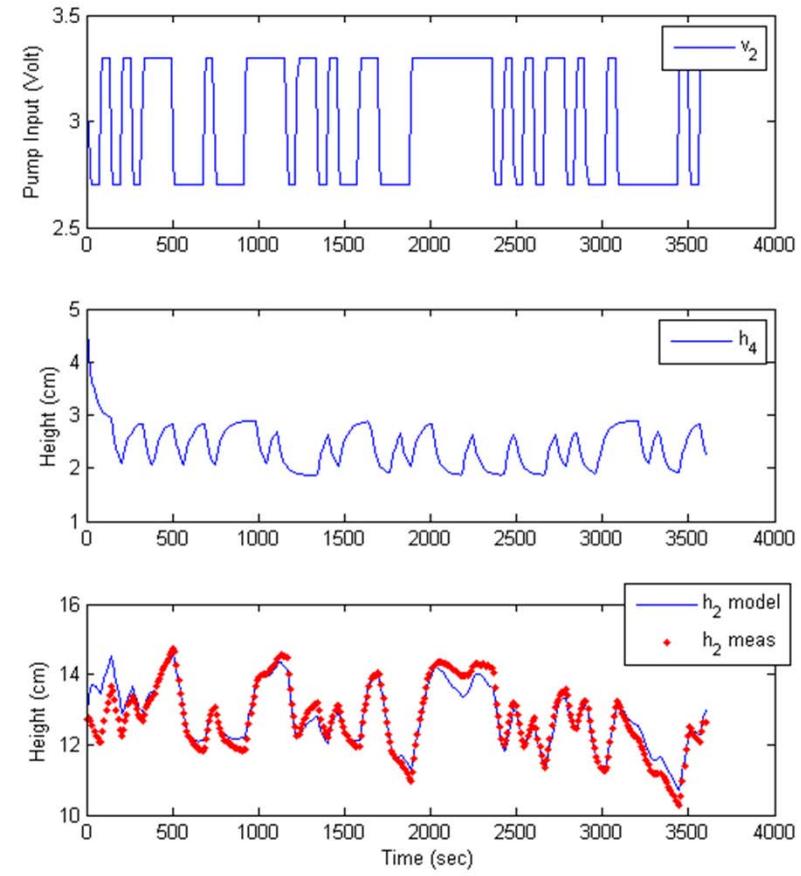
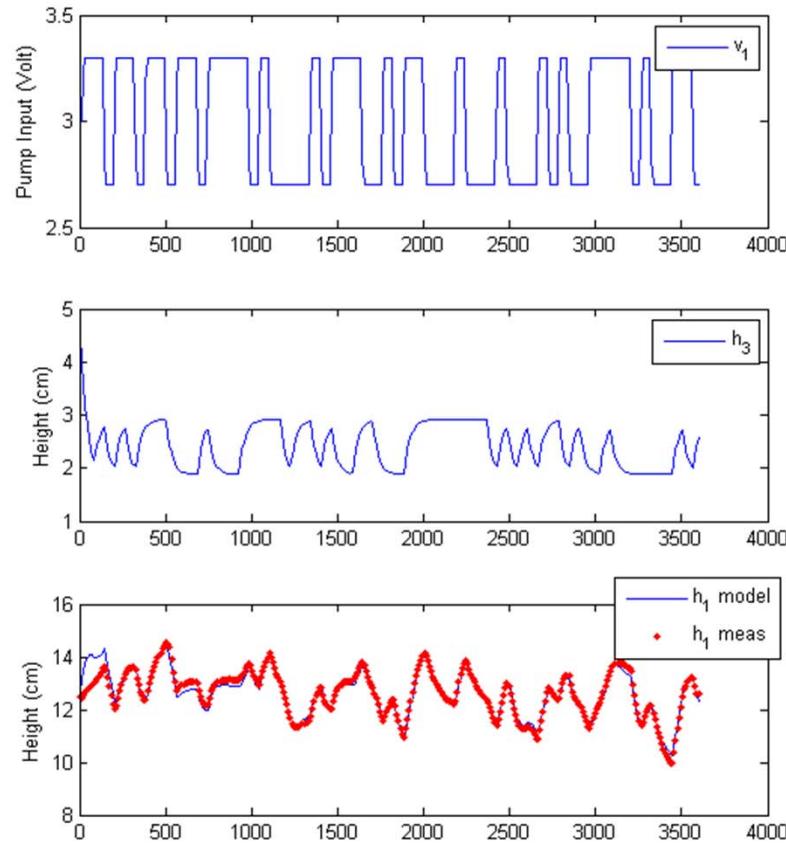
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Nonlinear Parameter Estimation

- First Principles Model (DAE System)
 - Determine valve characterization, split fractions, outlet flow constants (6 parameters) using PRBS generated data





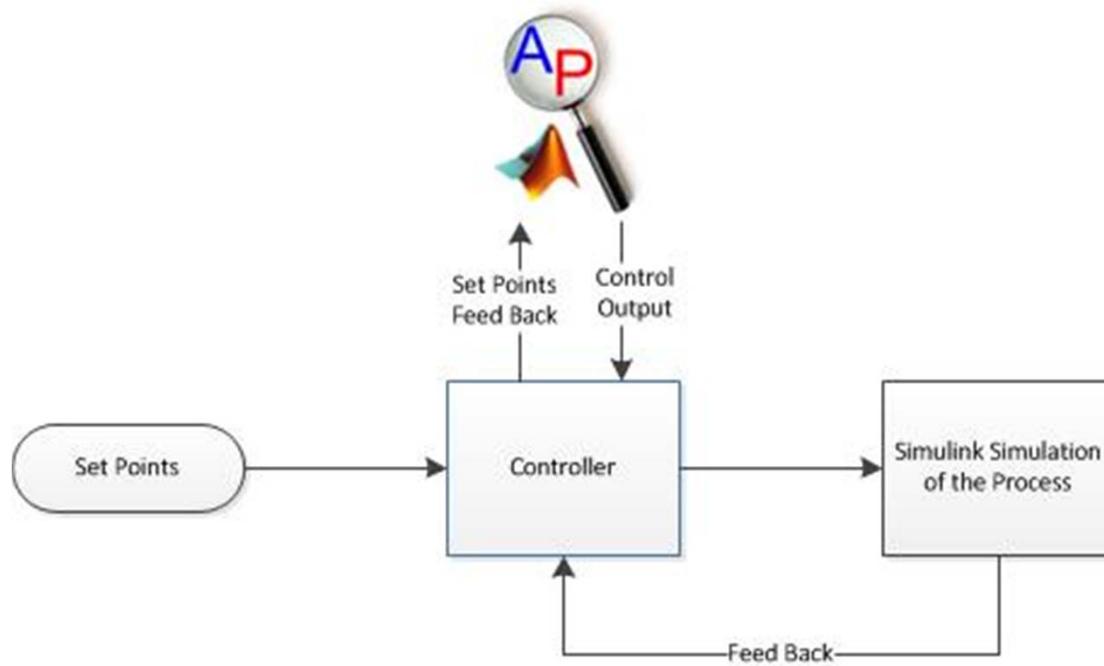
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Nonlinear Control in Simulink

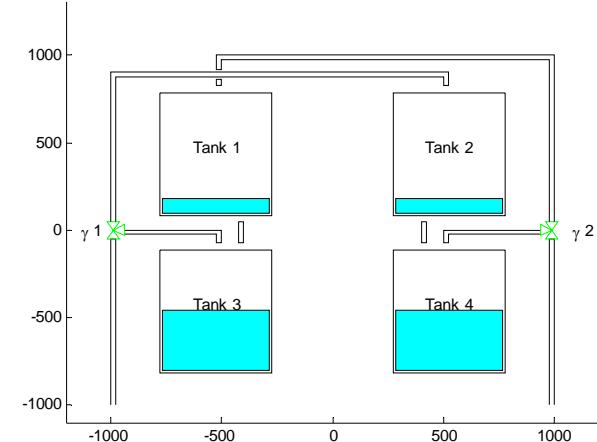
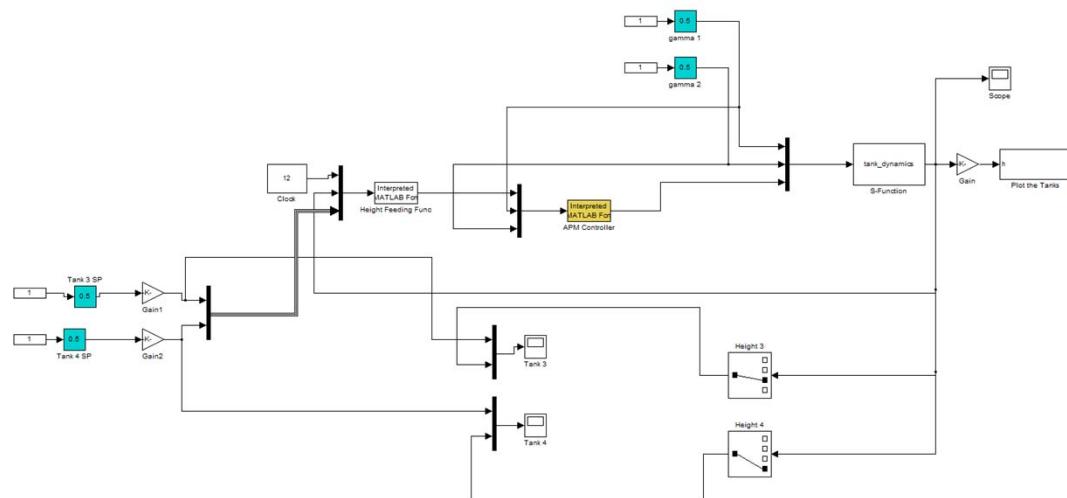
- Implemented APMonitor controller into a Simulink plant simulation
- The controller runs at 5 Hz





Nonlinear Control in Simulink

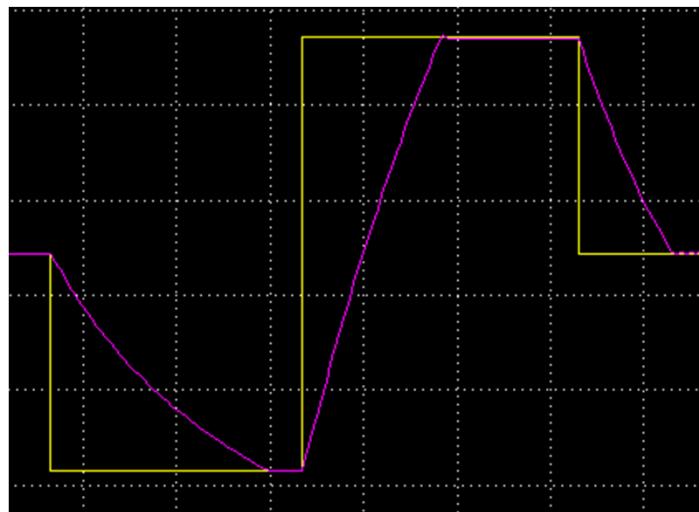
➤ APM Simulink Interface



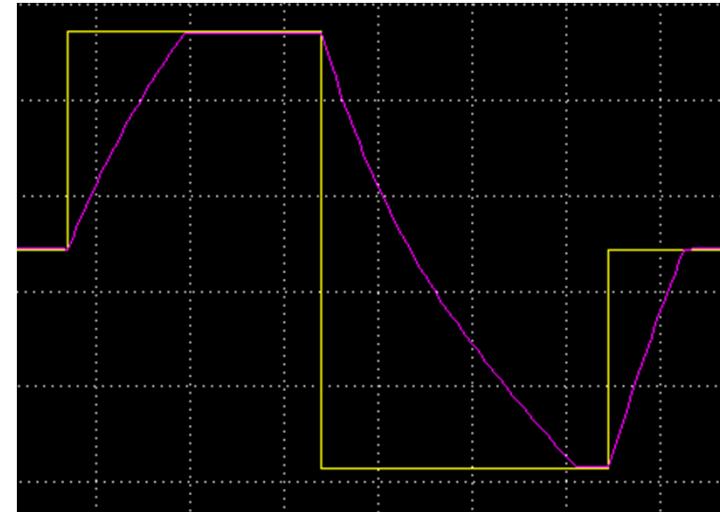


NLC (Nonlinear) Control

- Reverse doublet test results from Simulink simulation:



Tank 1 system response using NLC



Tank 2 system response using NLC

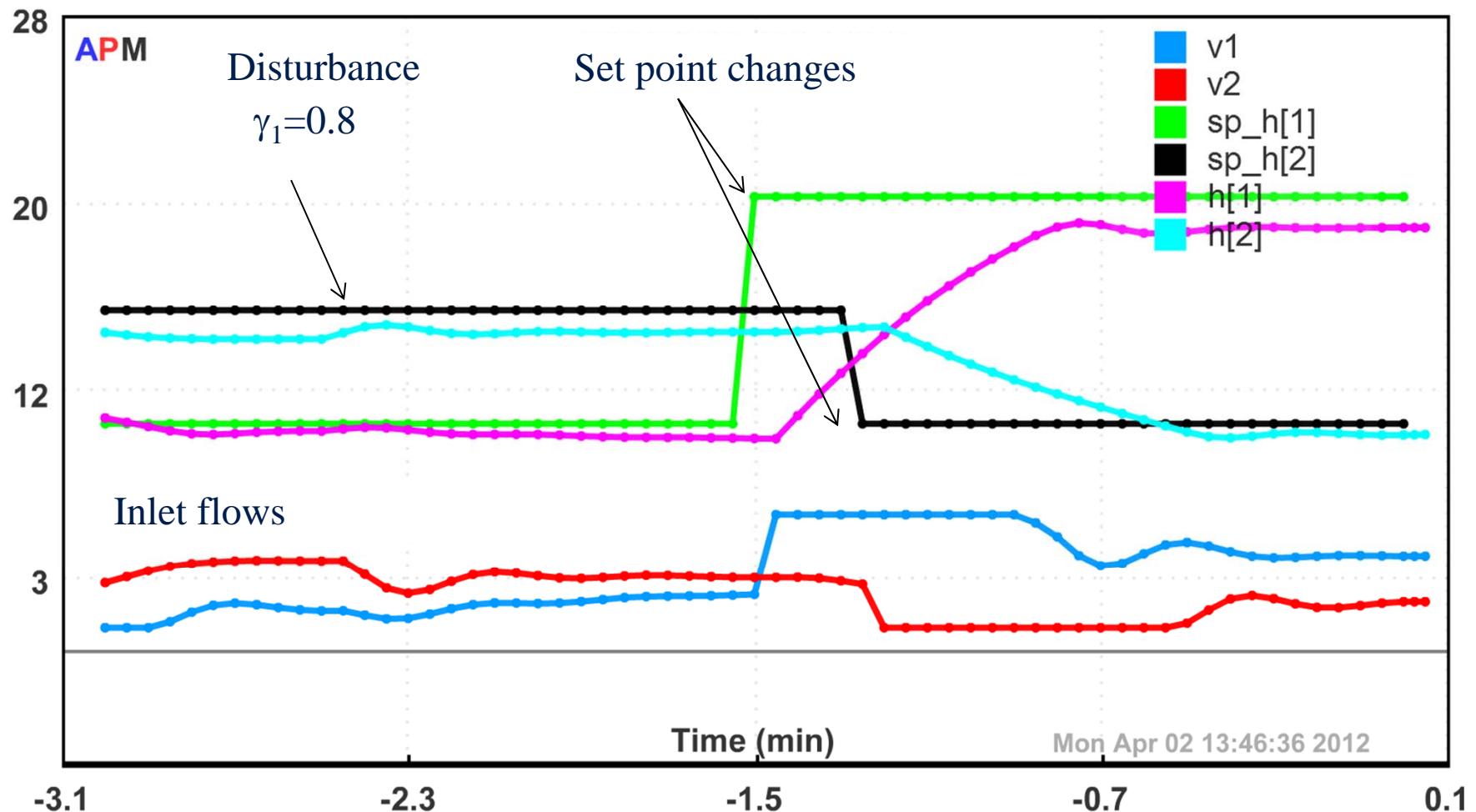


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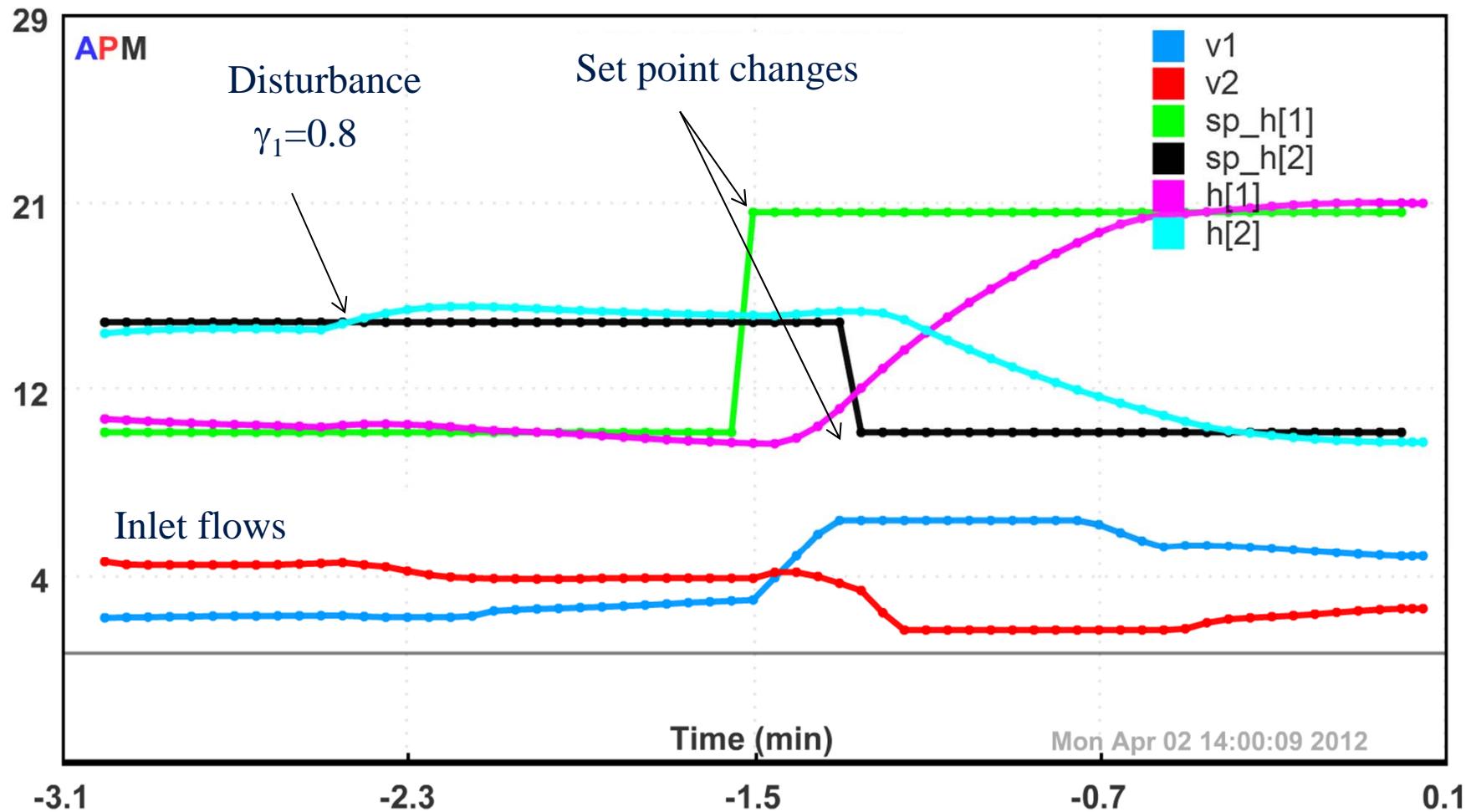


PID Control Performance

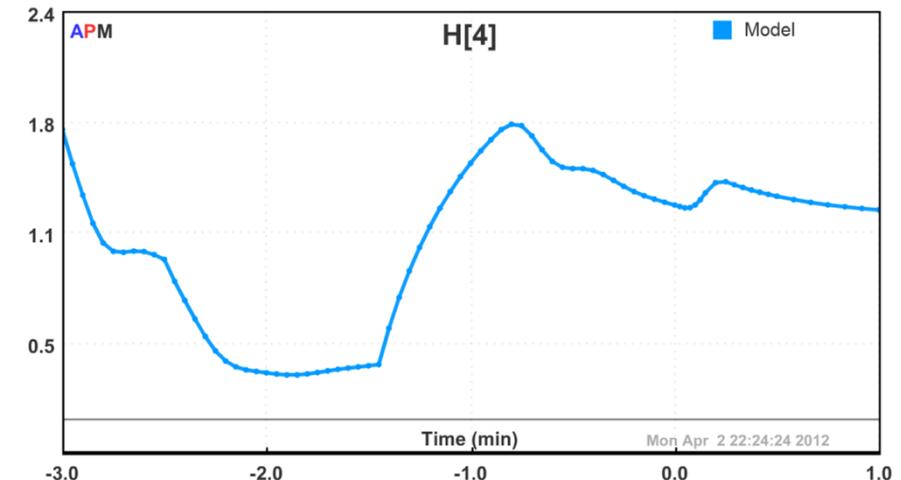
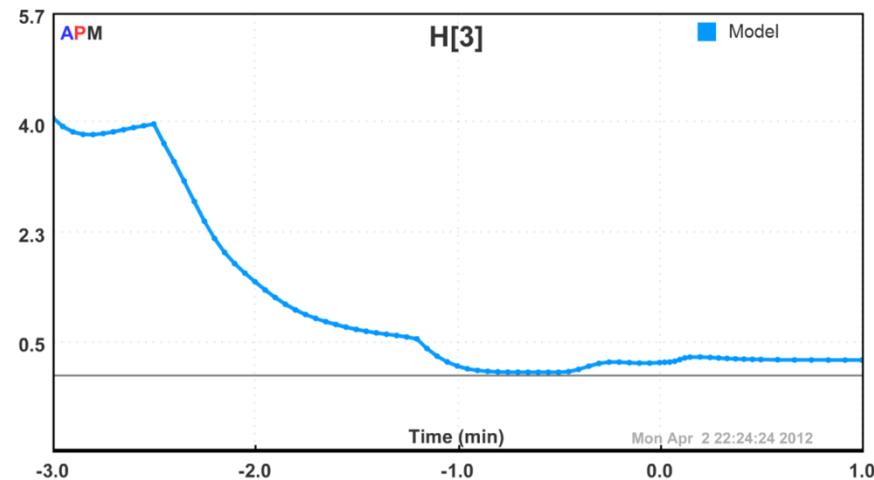
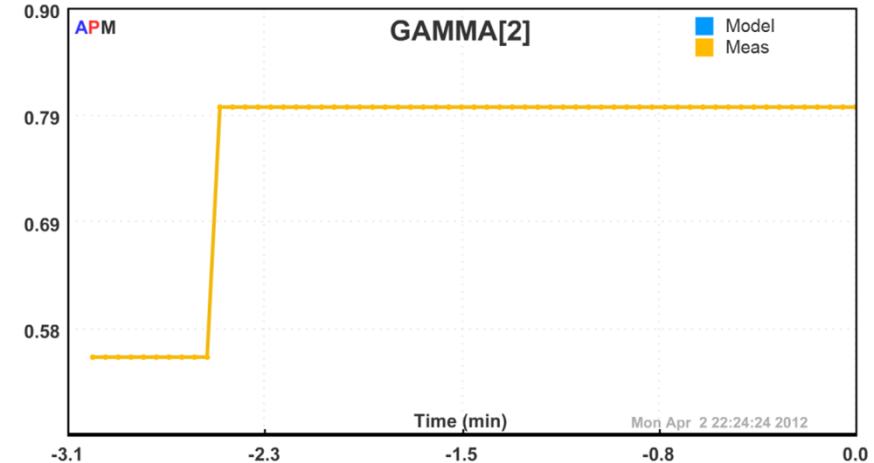
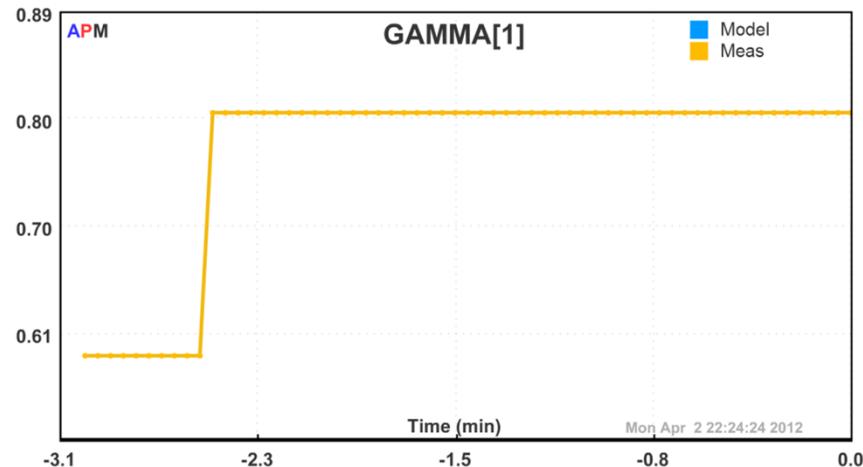




MPC (Linear) Control Performance

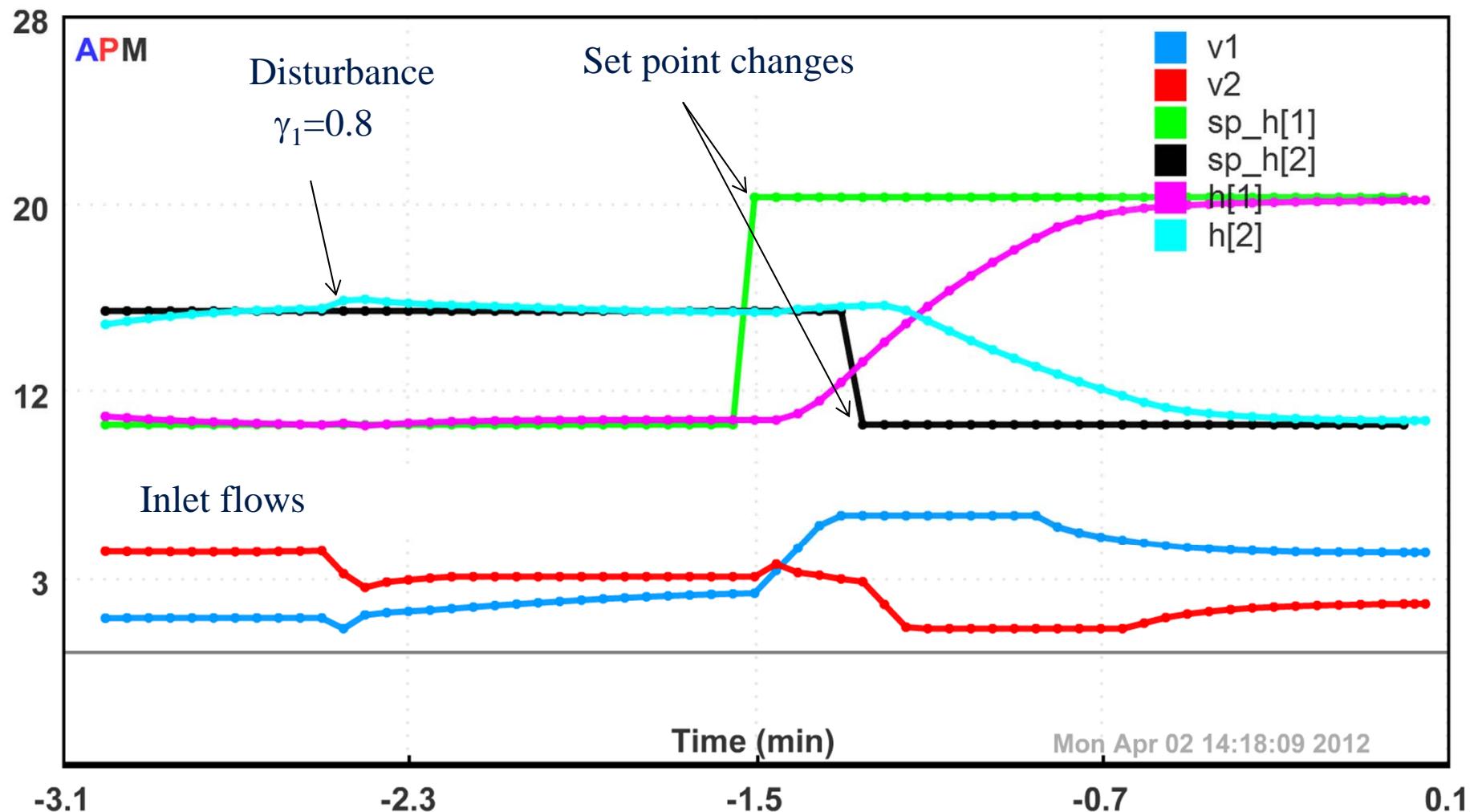


Trends of state variables and disturbances



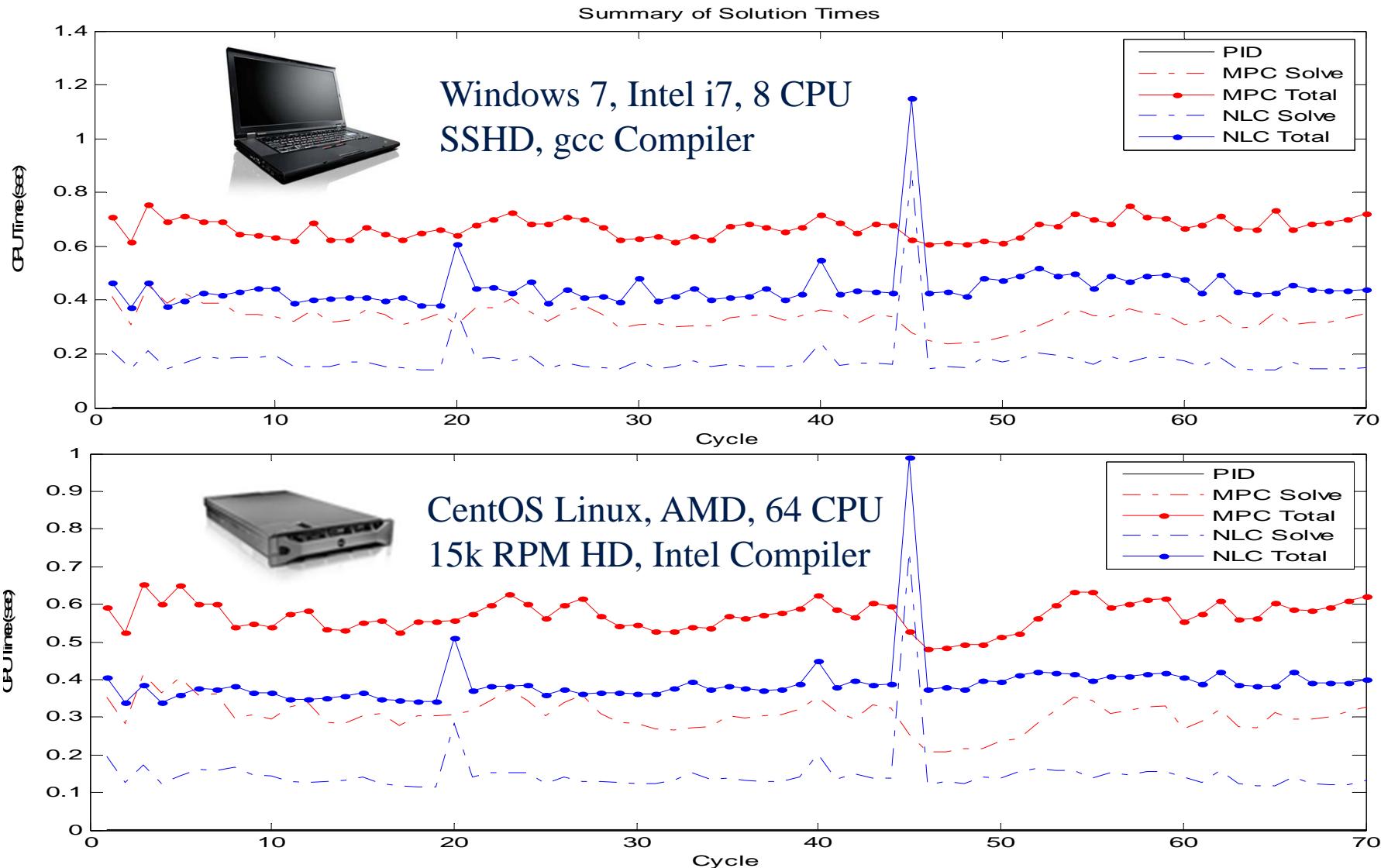


NLC (Nonlinear) Control Performance



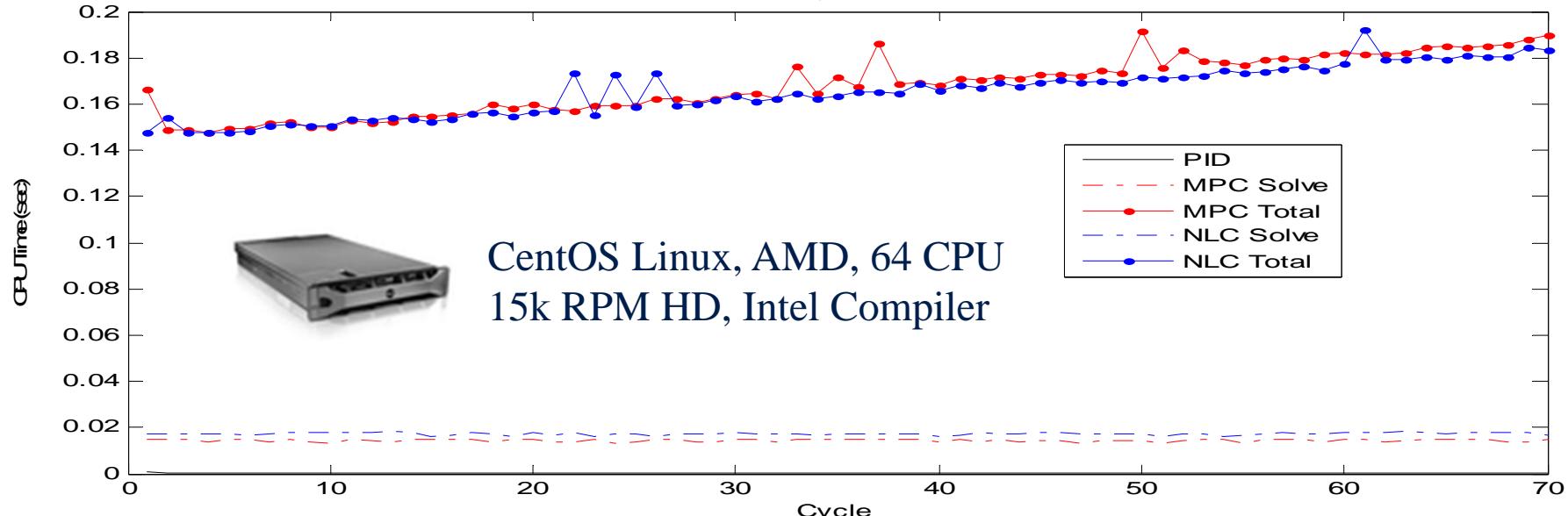
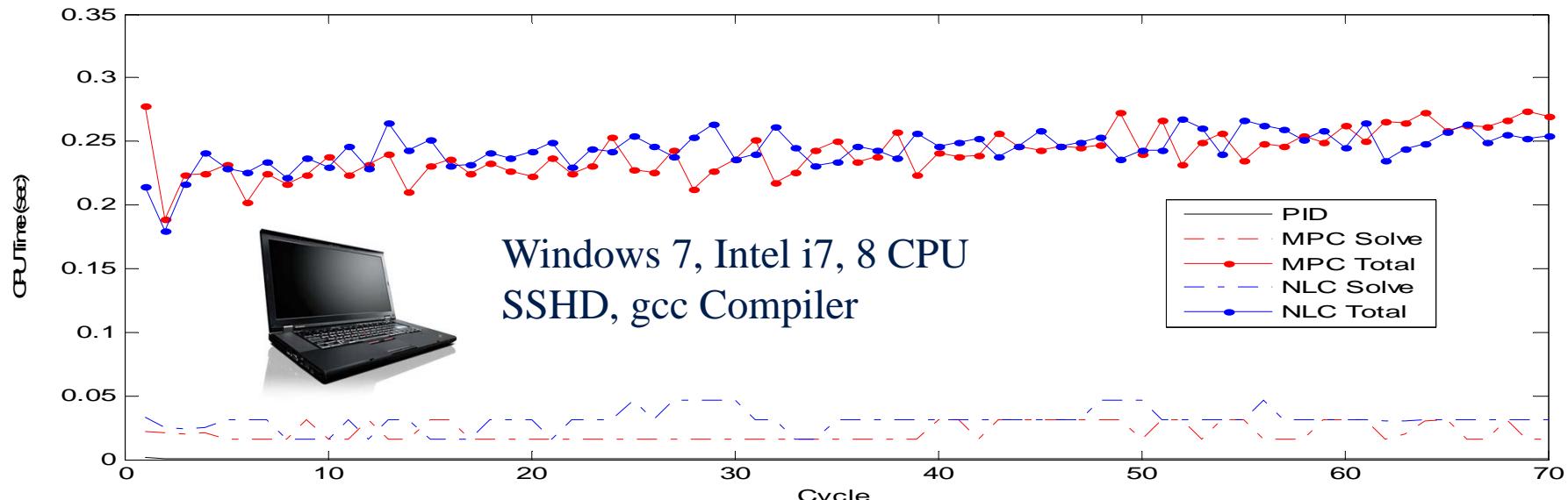


CPU Performance – Traditional MPC





CPU Performance – Optimized





Next Generation Control

- Next Generation Modeling and Control Platform?
 - Address usability issues
 - Integrated with Distributed Control System (DCS)
 - Operate efficiently and reliably
 - Use in base control as a replacement for PID control
 - Does storage and retrieval have a place?

➤ APM Software

APMonitor Modeling Language

The APMonitor Modeling Language is optimization software for differential and algebraic equations. It is coupled with large-scale nonlinear programming solvers for data reconciliation, real-time optimization, dynamic simulation, and nonlinear predictive control. It is available as a free web service or for commercial licensing.



Try Example Optimization Problems - Demo
Browse or modify example problems to start solving nonlinear programming problems with up to 10 million variables through a web-interface.



Documentation
APMonitor Documentation Wiki gives details of the modeling language and example applications. [Compare](#) to other popular modeling languages.



Discussion Forum - Webinars
Users share experiences and collaborate through an online discussion forum and regularly scheduled webinars.



Premium Account Login
Registered users manage applications, view optimization results, and collaborate with other users.



APM Python Interface
Python gives users an open-source option for solving nonlinear programming problems with a growing community of users.



APM MATLAB Interface - Demo
MATLAB provides a powerful mathematical scripting language to improve the capability of optimization solutions.