

Part II

OVERVIEW OF INDUSTRIAL MPC TECHNIQUES

Contents

1 INTRODUCTION TO MODEL PREDICTIVE CONTROL	5
1.1 BACKGROUND FOR MPC DEVELOPMENT	5
1.2 WHAT'S MPC	6
1.3 WHY MPC?	8
1.3.1 SOME EXAMPLES	9
1.3.2 SUMMARY	24
1.4 INDUSTRIAL USE OF MPC: OVERVIEW	25
1.4.1 MOTIVATION	25
1.4.2 SURVEY OF MPC USE	31
1.5 HISTORICAL PERSPECTIVE	32
1.6 CHALLENGES	34
1.6.1 MODELING & IDENTIFICATION	34
1.6.2 INCORPORATION OF STATISTICAL CONCEPTS	41
1.6.3 NONLINEAR CONTROL	48
1.6.4 OTHER ISSUES	49
2 DYNAMIC MATRIX CONTROL	50
2.1 FINITE IMPULSE AND STEP RESPONSE MODEL	50

2.1.1	OVERVIEW OF COMPUTER CONTROL	50
2.1.2	IMPULSE RESPONSE AND IMPULSE RESPONSE MODEL	52
2.1.3	STEP RESPONSE AND STEP RESPONSE MODEL	54
2.2	MULTI-STEP PREDICTION	57
2.2.1	OVERVIEW	57
2.2.2	RECURSIVE MULTI-STEP PREDICTION FOR AN FIR SYSTEM	58
2.2.3	RECURSIVE MULTI-STEP PREDICTION FOR AN FIR SYSTEM WITH DIFFERENCED INPUT	62
2.2.4	MULTIVARIABLE GENERALIZATION	66
2.3	DYNAMIC MATRIX CONTROL ALGORITHM	67
2.3.1	MAJOR CONSTITUENTS	67
2.3.2	BASIC PROBLEM SETUP	68
2.3.3	DEFINITION AND UPDATE OF MEMORY	69
2.3.4	PREDICTION EQUATION	70
2.3.5	QUADRATIC CRITERION	73
2.3.6	CONSTRAINTS	75
2.3.7	QUADRATIC PROGRAMMING	79
2.3.8	SUMMARY OF REAL-TIME IMPLMENTATION	83
2.4	ADDITIONAL ISSUES	84
2.4.1	FEASIBILITY ISSUE AND CONSTRAINT RELAXATION	84
2.4.2	GUIDELINES FOR CHOOSING THE HORIZON SIZE	85
2.4.3	BI-LEVEL FORMULATION	86
2.4.4	PROPERTY ESTIMATION	89
2.4.5	SYSTEM DECOMPOSITION	91

2.4.6	MODEL CONDITIONING	98
2.4.7	BLOCKING	102
3	SYSTEM IDENTIFICATION	107
3.1	DYNAMIC MATRIX IDENTIFICATION	107
3.1.1	STEP TESTING	107
3.1.2	PULSE TESTING	111
3.1.3	RANDOM INPUT TESTING	112
3.1.4	DATA PRETREATMENT	118
3.2	BASIC CONCEPTS OF IDENTIFICATION	120
3.3	MODEL DESCRIPTION	124
3.3.1	NONPARAMETRIC MODEL	124
3.3.2	PARAMETRIC METHOD	125
3.4	EXPERIMENTAL CONDITIONS	128
3.4.1	SAMPLING INTERVAL	128
3.4.2	OPEN-LOOP VS. CLOSED-LOOP EXPERIMENTS	129
3.4.3	INPUT DESIGN	130
3.5	IDENTIFICATION METHODS	132
3.5.1	PREDICTION ERROR METHOD	132
3.5.2	SUBSPACE IDENTIFICATION	137
3.6	IDENTIFICATION OF A PROCESS WITH STRONG DIRECTIONALITY	138

Chapter 1

INTRODUCTION TO MODEL PREDICTIVE CONTROL

1.1 BACKGROUND FOR MPC DEVELOPMENT

Two main driving forces for a new process control paradigm in the late 70's
~ early 80's:

- Energy crisis + global competition + environmental reg.



- process integration
- reduced design / safety margin
- real-time optimization
- tighter quality control



higher demand on process control.

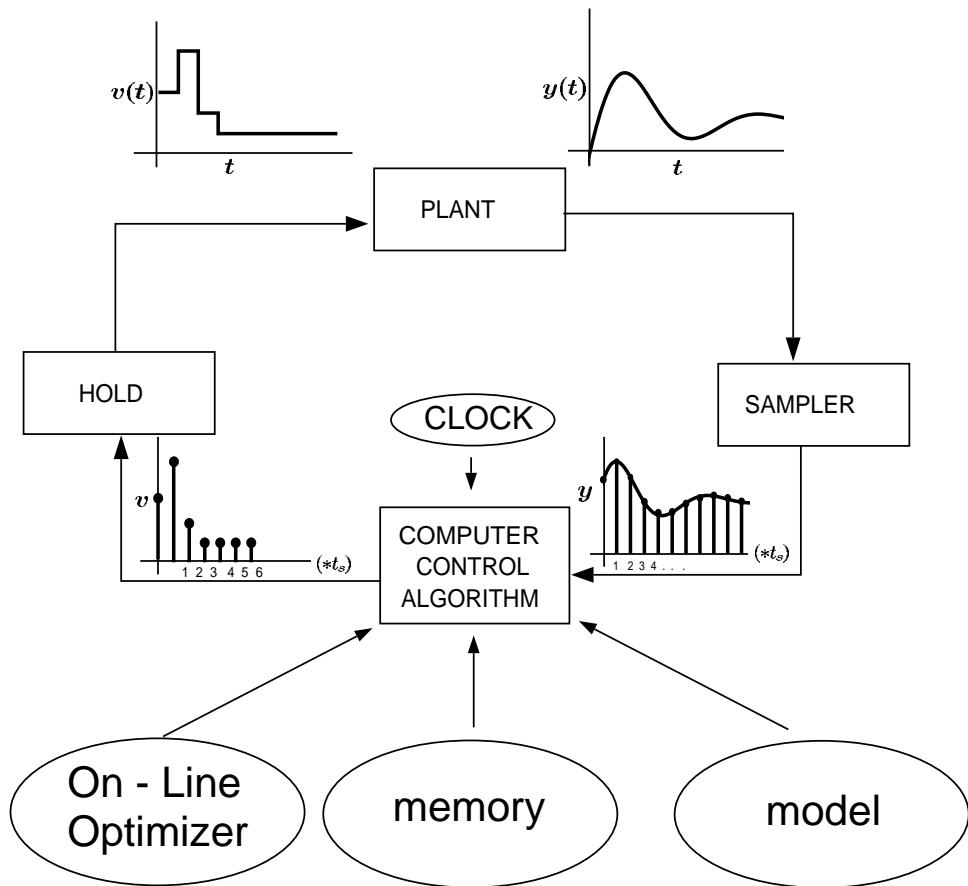
- (Remarkable) advances in microprocessor technology.

- cheap, fast and reliable medium for implementation.
- network environment(e.g., DCS) conductive to hierarchical approach.

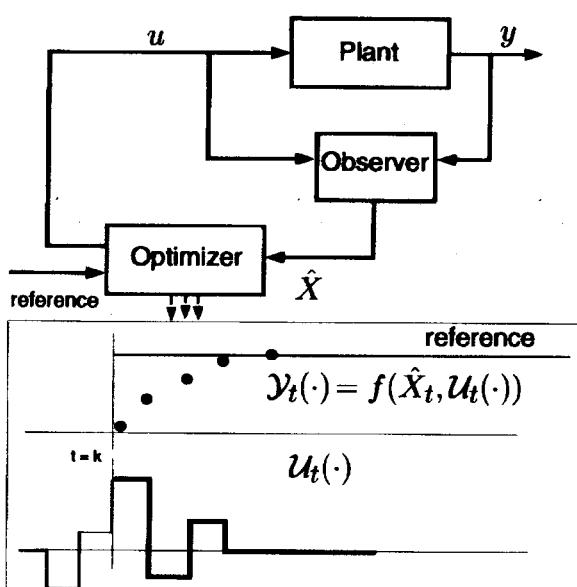
Industry's response \Rightarrow MPC

1.2 WHAT'S MPC

It's a computer control system.



It's a computer control system consisting of an observer & an optimizer.



$$\min_{\mathcal{U}_t(\cdot)} \int_t^{t+p} l_1[\text{Error}(\tau)] + l_2[\text{Input}(\tau)] d\tau$$

$$\mathcal{U}(\cdot) \in U, \quad \mathcal{Y}_t(\cdot) \in Y$$

The optimization is based on prediction of future behavior of y .

MPC(software packages) is sold under different names:

- DMC (Dynamic Matrix Control, now AspenTech)
- IDCOM (Setpoint, now AspenTech)
- SMCA (Setpoint, now AspenTech)
- RMPCT (Honeywell)
- PCT (Profimatics)

- HEICON (Adersa)

- OPC (Treiber)

- MAC

- IMC

- GPC

- GMC

- UPC

:

It's major features are

- model based

- *explicit* prediction of future system behavior

- *explicit* consideration of constraints

- use of on-line mathematical programming

- receding horizon control : repeated computation of open-loop optimal trajectory with feedback update \Rightarrow implicit *feedback* control.

1.3 WHY MPC?

Difficult elements for process control:

- delay, inverse response

- interaction