Adaptive Predictive Control for Simple Mechatronic Systems

KVĚTOSLAV BELDA, JOSEF BÖHM
Department of Adaptive Systems
Institute of Information Theory and Automation, Academy of Sciences of the Czech Republic
Pod vodárenskou věží 4, 182 08 Prague 8
CZECH REPUBLIC
http://as.utia.cz/asc

Abstract: - The paper deals with the design of discrete adaptive model-based predictive control for simple mechatronic systems. Simple mechatronic systems are considered as Single-Input/Single-Output systems or possibly systems with low number of inputs and outputs. However, the methods of adaptation and model-based control are not generally limited to this condition. In the paper, a combination of on-line identification and generalized predictive control will be introduced. The identification is based on least squares. The predictive control arises from state-space formulation. This idea is applied to ARX models representing Input/Output formulation. The presented algorithms are derived in computationally suitable square-root form and their correctness is documented by tests on laboratory model ‘ball on rod’.

Key-Words: - On-line identification, Predictive control, Input/output equations of predictions, Real-time control

1 Introduction
With steady progress of industrial production, making demands on productivity and quality, there is a necessity to simultaneously develop different ways of the control of individual components included in the production. The components usually combine some mechanical elements (mechanisms) and elements, mostly electrical, which power (actuators – drive units), monitor (sensors) or control (control units) the component state itself; i.e. altogether, it represents combination of mechanics and electronics, in single word – mechatronics.

The main purpose of the control often consists in fulfillment of some predetermined motion or in stabilization. The question is how to achieve such purpose. One of the possibilities, being at the beginning of industrial application, is model-based approach. It offers complex solution on global level of whole controlled system and not only of its individual elements. In this paper, as a powerful way, the predictive control is investigated [1], [3]. The main stress is laid on obtaining of suitable model and its on-line use (adaptation) within control design.

The explanation is intended for simple mechatronic systems, considered as Single-Input/Single-Output type or possibly systems with low number of inputs and outputs. However, the methods of adaptation and model-based control are not generally limited to this condition.

The combination of on-line identification and generalized predictive control will be introduced. The identification is based on least squares [2], which identifies the parameters of autoregressive model with external input (ARX model) describing real controlled mechatronic system.

The predictive control arises from state-space formulation [1], of which idea is applied to ARX models representing Input/Output formulation. The equations of predictions – the main part of predictive design – are specifically composed in pseudo-state form from identified parameters of ARX model. This form requires only values of inputs and outputs. Their number corresponds to the order of controlled system.

The presented algorithms are derived in computationally suitable square-root form. The algorithm correctness is documented by tests on laboratory model ‘ball on rod’, which is illustrated by Fig.1.

Fig.1. Scheme of model ‘ball on rod’.

In general, such model represents mechatronic system of fourth order with one input and one output. At simplification, only dynamics of ball (system of second order) can be considered, since it is dominant in whole dynamics.

The paper begins by model definition (section 2) and identification (section 3). The key part on predictive control is in section 4. The paper ends by demonstration of tests on model ‘ball on rod’ (section 5).
2 Model definition

The model, description of controlled system, represents very important part, which includes specifically processed information for design of control actions. The best results of control process are achieved, when the model is obtained on the basis of thoroughgoing mathematical and physical analysis. It is often difficult. Therefore, different ways, how to obtain the model describing the controlled system, are investigated.

Selection of model form is determined by used model-based control, in which the model is involved. Due to digital character of automating devices, the discrete control techniques are preferred. Therefore, the resultant models for control design are also discrete in spite of the facts that controlled system may be continuous. Discrete realization is advantageous, because naturally respects finite and predefined time for computation of control actions.

As was mentioned in introduction, the design of algorithms of predictive control will arise from state-space formulation. However, only this idea will be used as inspiration for utilization of ARX models, which are Input/Output type. Thus, let us proceed from autoregressive model with external input (ARX model) [2], which describes relations among inputs and outputs.

\[ y(k) = \sum_{i=0}^{n} b_i u(k-i) - \sum_{i=1}^{n} a_i y(k-i) + e(k) \]  
(1)

where \( n \) is order of controlled system; \( y(\cdot) \) and \( u(\cdot) \) are values of its output and input; and \( e(k) \) is error, respective, some noise of measurement of system output \( y(k) \). The ARX model can be also written in the following condensed form

\[ y(k) = \vartheta_k f_k + e(k) \]  
(2)

where vector \( \vartheta_k \) is a vector of ARX parameters

\[ \vartheta_k = [b_0 \ b_1 \ \cdots \ b_n - a_1 - a_2 \ \cdots \ - a_n] \]  
(3)

and vector

\[ f_k = [u(k) \ u(k-1) \cdots u(k-n) \ y(k-1) \cdots y(k-n)]^T \]  
(4)

is a data vector.

The ARX model (1) will be used for construction of equations of predictions of predictive design (subsection 4.1) and the condensed form (2) is suitable for identification by least squares (section 3).

3 Identification

The sufficient and well known method of identification is method of least squares. In this paper will be briefly summed up in square-root form [2].

Let us consider ARX model (2), where \( e(k) \) represents in view of least squares model error expressed as follows:

\[ e(k) = y(k) - \vartheta_k f_k \]  
(5)

The expression (5) is not sufficient for identification, since it is only one equation for determination of \( 2n+1 \) (or \( 2n \), if \( b_0 = 0 \)) unknown parameters \( \vartheta_k \).

Therefore, on the assumption, that the parameters are close to constants or they are varied only slightly during real control process, then it is possible to write needful number of equations of errors with changeless vector of parameters \( \vartheta_k \)

\[ e_k = y_k - F_k \vartheta_k^T = [F_k \ y_k] [-\vartheta_k^T] \]  
(6)

where \( F_k \) is a matrix of past data, of which rows are composed from data vectors \( f_i^T, \ i = 1, \ldots, 2n \).

The criterion for identification is

\[ J_k = e_k^T e_k \]  
(7)

alternatively

\[ J_k = [-\vartheta_k^T \ 1] [F_k^T] [F_k \ y_k] [-\vartheta_k^T] \]  
(8)

To minimize the criterion, it is sufficient to minimize only its square-root \( J \) following from (8)

\[ \min J_k = \| J_k \|^2 = \| [F_k \ y_k] [-\vartheta_k^T] \|^2 \]  
(9)

The computationally effective minimization is provided by orthogonal-triangular decomposition (e.g. house-holder algorithm [4])

\[ Q[F_k \ y_k] [-\vartheta_k^T] = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \]  
(10)

which transforms extended matrix \( [F_k \ y_k] \) to upper triangular matrix.

\[ Q = \begin{pmatrix} R_{PP} & R_{Pc} \\ R_{cP} & c_{c} \end{pmatrix} \]  
(11)
This matrix consists of sub-matrices partly corresponding to the unknown parameters and partly to square-root $c$, of loss of the criterion.

By considering sub-matrices related to unknown parameters, the following equation is obtained

$$ - R_{pp} \hat{p}^T + R_{pp} = 0 $$

(12)

from which, the unknown parameters can be determined by backward substitution (due to triangular form of matrix $R_{pp}$). This process is provided online in each time step with connecting refreshed data $f_k$ and $y(k)$ to current triangular matrix $R$, which is again restored to new upper triangular matrix $R$. The initial filling of matrix $R$, when the identification of parameters should not start from zeros (a priori), is repeated in each time step.

Let us firstly renew the ARX model: let us suppose, corresponding to ARX model (14) is given in this way

$$ y(k) = \sum_{i=1}^{n} b_i u(k-i) - \sum_{i=1}^{n} \alpha_i y(k-i), \ b_0 = 0 $$

i.e.  

$$ y(k) = \sum_{i=1}^{n} b_i u(k-i) - \sum_{i=1}^{n} \alpha_i y(k-i) $$

(14)

Usual state-space form with non-minimal state corresponding to ARX model (14) is given in this way

$$ u(k) = \begin{bmatrix} 0 & 0 & \cdots & 0 \\ \vdots & \ddots & \vdots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \begin{bmatrix} b_2 & \cdots & b_a & -a_1 & \cdots & -a_a \end{bmatrix} \begin{bmatrix} y(k) \\ y(k-1) \\ \vdots \\ y(k-(n-1)) \end{bmatrix} \\ \begin{bmatrix} u(k-1) \\ u(k-n+1) \\ \vdots \\ y(k-n+1) \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \begin{bmatrix} 1 \end{bmatrix} + \begin{bmatrix} 0 \\ b_1 \\ \vdots \\ 0 \end{bmatrix} \begin{bmatrix} y(k) \\ y(k-1) \\ \vdots \\ y(k-n+1) \end{bmatrix}, \ X(k) = \begin{bmatrix} y(k) \\ y(k-1) \\ \vdots \\ y(k-n+1) \end{bmatrix} $$

i.e.  

$$ X(k+1) = A X(k) + B u(k) $$

(15)

+ output eq. $y(k) = [0 \ 0 \ \cdots \ 0 \ 1 \ \cdots] X(k) \ $ 

$$ y(k) = C X(k) $$

(16)

This form is standardly used for LQ adaptive control [2]. However, for predictive design, this form causes perceptible increase of matrix dimensions in equations of predictions.
To compose suitable form for equations of predictions, let us arise from ARX model in one-ahead predictive style.

\[ y(k+1) = \sum_{i=1}^{n} b_i u(k-i+1) - \sum_{i=1}^{n} a_i y(k-i+1) \]  

(17)

Then the suitable form can be structured as follows

\[
\begin{bmatrix}
\vdots \\
y(k) \\
y(k+1)
\end{bmatrix}
= \begin{bmatrix}
0 & 1 & \cdots & \vdots \\
- a_n & - a_{n-1} & \cdots & \vdots \\
0 & \cdots & 0 & u(k-n+1) \\
\vdots \\
b_n & \cdots & b_2 & b_1 & u(k)
\end{bmatrix}
\begin{bmatrix}
\vdots \\
y(k-n+2) \\
y(k-n+1) \\
y(k) \\
y(k+1)
\end{bmatrix}
\]

(18)

Equation (21) can be condensed in matrix notation

\[
\hat{y} = \mathbf{f} + \mathbf{G} \mathbf{u}, \quad \hat{y} = [\hat{y}(k+1), \hat{y}(k+2), \cdots, \hat{y}(k+n)]^T \\
\mathbf{u} = [u(k), u(k+1), \cdots, u(k+n-1)]^T
\]

(22)

Considering the state-space model (18) with output equation (19), the equations of prediction can be composed according to similar idea as was indicated by (21)

\[
\hat{X}(k+1) = \begin{bmatrix} \mathbf{A} \mathbf{X}(k) + \mathbf{B}_0 \mathbf{u}(k) \\
\vdots \\
\mathbf{X}(k+2) = \mathbf{A}^2 \mathbf{X}(k) + \mathbf{A} \mathbf{B}_0 \mathbf{u}(k) + \mathbf{B}_0 \mathbf{u}(k+1) \\
\hat{X}(k+3) = \mathbf{A}^3 \mathbf{X}(k) + \cdots + \mathbf{B}_0 \mathbf{u}(k+2)
\end{bmatrix}
\]

(19)

State-space model (equations (18) and (19)) is equivalent to model (equations (15) and (16)), however, thereby, that it was decomposed in two smaller pseudo state-space matrices \( \mathbf{A} \) and \( \mathbf{B}_0 \) causes similar dimensions of matrices of equations of prediction as in the use of usual pure state-space models. Subscript of matrix \( \mathbf{B}_0 \) will be significant in real composition of equations of prediction in next subsection.

4.2 Equations of predictions

Usual composition of equations of predictions follows from ordinary state-space model

\[
\mathbf{X}(k+1) = \mathbf{A}_k \mathbf{X}(k) + \mathbf{B}_k \mathbf{u}(k)
\]

\[
y(k) = \mathbf{C}_k \mathbf{X}(k) + \mathbf{D}_k \mathbf{u}(k)
\]

(20)

which is a model with minimal state. It maps interval of one sampling period. Principle of the equations is expression (prediction) of future values of outputs \( y \) from current measured state \( \mathbf{X}(k) \) as follows [1]:

\[
\hat{\mathbf{X}}(k+1) = \mathbf{A} \mathbf{X}(k) + \mathbf{B} \mathbf{u}(k)
\]

(21)

\[
\hat{\mathbf{y}}(k+1) = \mathbf{C} \mathbf{X}(k) + \mathbf{D} \mathbf{u}(k)
\]

\[
\hat{\mathbf{y}}(k+n) = \mathbf{A}^n \mathbf{X}(k) + \mathbf{A}^{n-1} \mathbf{B} \mathbf{u}(k) + \cdots + \mathbf{B} \mathbf{u}(k+n-1)
\]

\[
\hat{\mathbf{y}}(k+n) = \mathbf{C}^n \mathbf{X}(k) + \mathbf{C}^{n-1} \mathbf{B} \mathbf{u}(k) + \cdots + \mathbf{B} \mathbf{u}(k+n-1)
\]

Equation (21) can be condensed in matrix notation

\[
\hat{\mathbf{y}} = \mathbf{f} + \mathbf{G} \mathbf{u}, \quad \hat{\mathbf{y}} = [\hat{\mathbf{y}}(k+1), \hat{\mathbf{y}}(k+2), \cdots, \hat{\mathbf{y}}(k+n)]^T \\
\mathbf{u} = [u(k), u(k+1), \cdots, u(k+n-1)]^T
\]

(22)

\[
\mathbf{f} = \begin{bmatrix}
\mathbf{CA} \\
\vdots \\
\mathbf{CA}^N
\end{bmatrix} \mathbf{X}(k), \quad \mathbf{G} = \begin{bmatrix}
\mathbf{CB}_0 \cdots \mathbf{0} \\
\vdots \\
\mathbf{CB}_{N-1}
\end{bmatrix}
\]

(22)

representing: free response + forced response.
Such composed equations of predictions have the same dimension as the equations (22), which are based on state-space model with minimal state.

4.3 Square-root minimization

The control actions are obtained by minimization of quadratic criterion

\[ J_k = \sum_{j=N_o}^{N} \left( (\hat{y}(k + j) - w(k + j))Q_y u_j + \sum_{j=1}^{Nu} u(k + j - 1)Q_u u_j \right) \]

(25)

where \( N \), \( N_o \) and \( Nu \) are horizons; \( Q_y \) and \( Q_u \) are penalizations; and \( w(k + j) \) are desired values. That criterion can be again condensed in matrix notation

\[ J_k = [(\hat{y} - w)^T, u^T] \begin{bmatrix} Q_y & 0 \\ 0 & Q_u \end{bmatrix} [\hat{y} - w, u] \]

(26)

from which, only one part (square-root) is sufficient to minimize [5].

\[ J = \begin{bmatrix} Q_y & 0 \\ 0 & Q_u \end{bmatrix} [\hat{y} - w, u] - \begin{bmatrix} Q_y (w - \bar{w}) \\ 0 \end{bmatrix} u = 0 \]

(27)

The minimization leads to the solution of algebraic equations for unknown control actions

\[ \begin{bmatrix} Q_y G \\ Q_u \end{bmatrix} u - \begin{bmatrix} Q_y (w - \bar{w}) \\ 0 \end{bmatrix} = 0 \]

\[ A u - b = 0 \]

(28)

This system of algebraic equations can be effective evaluated by orthogonal-triangular decomposition (e.g. using house-holder algorithm [4]).

\[ A u = b \quad / \quad \times Q^T \]

(29)

Orthogonal matrix \( Q^T \) transforms the system matrix \( A \) to upper triangle \( R_1 \). Unknown control actions from the algebraic system (29) can be determined by backward substitution.

Finally, from obtained vector \( u \), which represents designed control actions for whole horizon \( N \), only first appropriate actions are really applied to controlled system. This process is repeated in every time step.

5 Tests with model ‘ball on rod’

For real-time tests, simple laboratory model (Fig.2) was used. From mathematical-physical analysis, this model represents system of fourth order: electrical motor is second order and the ball dynamics is expressed also by second order.

For simplicity, the dynamics of the motor can be omitted, because it is negligible against dynamics of the ball. Then the model of the ball (30) can be obtained according to subsequent force diagram.

\[ \ddot{x} = \frac{g}{1 + \frac{r_2}{r_1} \sin \alpha} \sin \alpha \]

(30)

which represents pure equation of motion and moreover for \( \alpha : -5^\circ < \alpha < 5^\circ \) \( \sin \alpha = \alpha \) is linear

\[ \ddot{x} = k \alpha \]

(31)

The equation (31) can be assumed as a suitably simplified model for control design due to negligible time constant of the motor against the constant of the ball. Moreover let us note that the model is independent of weight of ball.

The real laboratory model was controlled by Real Time Toolbox for MATLAB via M-file S-functions Level 2 of the predictive controller and algorithm of identification implemented in Simulink blocks; see schemes in Fig.4 and Fig.6.

The presented predictive control was partly tested in adaptive mode using algorithm of on-line identification (Fig.4).

For comparison, the control was partly tested in non-adaptive mode (Fig.6) with constant model obtained from introduced simple mathematical-physical analysis (Fig.3 and equations (30), (31)).

The aim of the tests was stabilization of ball in different positions \( x \) of desired rectangular signal \( w \).
The control process with model identification requires relatively energetic control actions for induction of identification. It is achieved by penalization $Q_u$, which is smaller than in case of using physical model. Therefore the actions are quite jittered.

6 Conclusion
In the paper, one possible solution of adaptive predictive controller was shown. Input/Output ARX model was used for composition of equations of predictions in specific pseudo state-space formulation. This formulation requires comparable matrices of same dimensions in spite of non-minimal state; i.e. it has similar computational demands as usual state-space formulation with minimal system state.

References:

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