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A Riccati-Based Interior Point Method for Efficient Model Predictive Control of SISO Systems

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Abstract: This paper presents an algorithm for Model Predictive Control of SISO systems. Based on a quadratic objective in addition to (hard) input constraints it features soft upper as well as lower constraints on the output and an input rate-of-change penalty term. It keeps the deterministic and stochastic model parts separate. The controller is designed based on the deterministic model, while the Kalman filter results from the stochastic part. The controller is implemented as a primal-dual interior point (IP) method using Riccati recursion and the computational savings possible for SISO systems. In particular the computational complexity scales linearly with the control horizon. No warm-start strategies are considered. Numerical examples are included illustrating applications to Artificial Pancreas technology. We provide typical execution times for a single iteration of the IP algorithm and the number of iterations required for convergence in different situations.

1. INTRODUCTION

Model Predictive Control (MPC) is a control methodology that uses a model of the system to be controlled to predict its output over some future horizon. At each time instance a control sequence is computed online by solving an open-loop optimal control problem (OCP) based on the model, the estimated current state, and a reference trajectory. Only the first element of the control sequence is applied to the system and feedback is obtained by repeating this procedure when the next measurement is received. For a comprehensive introduction to MPC the reader is referred to (Rawlings and Mayne, 2009).

MPC has its origins in the process industries but the last decade has seen a widening of the scope of application to encompass also biomedical systems (Zavitsanou et al., 2016). A case in point being the application to Artificial Pancreas (AP) technology for Type 1 Diabetes Mellitus (Bátora et al., 2015) and (Schmidt et al., 2015). Common for the applications to AP is the requirement for the algorithms to be able to run on small portable platforms. This drives a search for efficient implementation of optimization algorithms tailored to the control problem under consideration.

This paper addresses those needs by proposing a linear MPC which

- is based on a Riccati recursion technique that takes advantage of the long horizon relative to system dimension.
- handles soft constraints (both upper and lower) very efficiently.

Wang and Boyd (2010) and Domahidi et al. (2012) report related work on computationally efficient implementations of MPC. Our implementation however stays closer in spirit to the seminal work of Rao et al. (1998). We provide a transcription of the control problem including soft constraints reducing it to a form where the Riccati recursion is applicable. Wherever possible use is made of the fact that the system considered is a SISO system. Sokoler et al. (2015), Frison and Jørgensen (2013) and Jørgensen et al. (2012) provide further examples of applications of the Riccati iteration technique to problems in MPC.

In the comprehensive review (Zavitsanou et al., 2016) of existing embedded control technology for AP no mention is made of Riccati-based implementations. The implementation described in the present contribution therefore seems novel in the context of AP despite the passing of close to 20 years since the publication of (Rao et al., 1998). The implementation described here differs from that of (Rao et al., 1998) by not including the cost-to-go term. Reasons for this choice are given in Section 7. In addition we allow for the specification of a reference trajectory \( r \) for the output to track.

The work presented in this paper should be seen as a continuation of that of the contribution (Hagdrup et al.,...
2. SIGNAL MODEL

We consider a linear system described in continuous time in terms of transfer functions $G(s)$ and $H(s)$ and with discrete measurements $y_k = g(t_k)$ at times $t = t_k = kT_s$:

$$
Z(s) = G(s) U(s) + H(s) W(s)
$$

$$
y(t_k) = z(t_k) + v_k, \quad k = 0, 1, 2, ...
$$

Here, $U$ denotes the input to the deterministic part of the model and $W$ the white noise input to the stochastic part of the model. $G$ and $H$ are assumed strictly proper. Finally, $\{v_k\} \sim N_{iid}(0, \sigma^2)$ is a sequence of independent and identically distributed Gaussian random variables representing the measurement noise. The deterministic input $u$ is subject to the Zero-Order-Hold condition (ZOH) while the discretization of stochastic part involves sampling a Stochastic Differential Equation (SDE) as described in (Hagdrup et al., 2016).

The deterministic part of the system description may be realized as a state space model of the form

$$
Z_d(s) = G(s) U(s) \sim \begin{cases} x_{k+1}^d = A_d x_k^d + B_d u_k \\ z_k^d = C_d x_k^d \end{cases}
$$

In (4) and (5) the first term of $\pi_\phi$ penalizes deviations of the predicted outputs, $(\hat{z}_{k+j|k})_{j=1}^N$, from the anticipated set-points, $(\hat{r}_{k+j|k})_{j=1}^N$. The second and third terms of $\pi_\phi$ represent the penalties associated with the soft lower and upper bounds $\bar{z}_{k+j|k}$ and $\bar{z}_{k+j|k}$ on the output variable:

$$
\hat{z}_{k+j|k} \geq \bar{z}_{k+j|k} - \chi_{k+j|k}
$$

$$
\hat{z}_{k+j|k} \leq \bar{z}_{k+j|k} + \theta_{k+j|k}
$$

for $j = 1, ..., N - 1$. The final term of $\phi$ penalizes rate-of-change, $\Delta u_k = u_k - u_{k-1}$, in the manipulated variable. Furthermore, the system is subject to (hard) input constraints

$$
u \leq u_{k+1} \leq \pi.
$$
conventions, routine calculations show that the governing dynamics may be expressed as
\[ \dot{x}_{j+1} = Ax_j + Bu_j \] (16)
and that up to a constant term, the objective function \( \phi^* \) equals the function
\[ \Psi = \frac{1}{2} \sum_{j=1}^{N-1} \left[ \dot{x}_j, u_j \right]' \left[ \begin{array}{cc} Q & M \\ M' & \rho \end{array} \right] \left[ \begin{array}{c} \dot{x}_j \\ u_j \end{array} \right] + \kappa|\dot{x}_j|^2 + \eta|\theta_j|^2 \] (17)
with
\[ + \frac{1}{2} x_j'Q\dot{x}_N + \frac{1}{2} \rho u_0^2 - \sum_{j=1}^{N} r_j'C\dot{x}_j - \rho u_{-1}u_0 \]

Since \( \kappa, \eta \geq 0, \rho > 0 \) and \( \tilde{Q} \) is positive semidefinite, convexity of \( \Psi \) results from the easily verifiable positive semidefiniteness of the Schur complement of element \( \rho \) of \( \left[ \begin{array}{cc} Q & M \\ M' & \rho \end{array} \right] \). For the highly structured quadratic function (17) it is useful to view the Hessian as a block diagonal matrix
\[ H = \text{diag}(H_0, H_1, \ldots, H_{N-1}, H_N) \] (18)
where for \( 1 \leq j \leq N - 1 \)
\[ H_j = \left[ \begin{array}{cccc} Q & M & 0 & 0 \\ M' & \rho & 0 & 0 \\ 0 & 0 & \kappa & 0 \\ 0 & 0 & 0 & \eta \end{array} \right] \] (19)
while \( H_0 = \rho \) and \( H_N = \tilde{Q} \). By similarly introducing
\[ \xi = [\xi_0', \xi_1', \ldots, \xi_N'] \] (20)
where for \( 1 \leq j \leq N - 1 \)
\[ \xi_j = [\dot{x}_j', u_j', \chi_j', \theta_j'] \] (21)
while \( \xi_0 = u_0 \) and \( \xi_N = \tilde{x}_N \) we see that the sum of the 2nd order terms in (17) may be written compactly as \( \frac{1}{2} \xi'\Psi \xi \). Now define \( g = [g_0, g_1, \ldots, g_N]' \) where for \( 1 \leq j \leq N - 1 \)
\[ g_j = [-r_jC, 0, 0, 0]' \] (22)
while \( g_0 = -\rho u_0 - 1 \) and \( g_N = -(r_NC)' \). By doing so the sum of the 1st order terms in (17) becomes \( g'\xi \). Altogether this brings the objective function \( \Psi \) into the standard form
\[ \Psi(\xi) = \frac{1}{2} \xi'H\xi + g'\xi. \] (23)
As for the constraints the equalities (16) may be expressed in the form \( A'\xi = b \) for suitably chosen \( A \) and \( b \). For \( N = 2 \)
\[ A' = \left[ \begin{array}{cccc} -B & \dot{x}_1 & u_1 & \chi_1 & \theta_1 & \dot{x}_2 \\ 0 & I & 0 & 0 & 0 & 0 \\ 0 & -A & -B & 0 & 0 & I \end{array} \right], \] (24)
\[ b = \left[ \begin{array}{c} A\dot{x}_0 \\ 0 \end{array} \right]. \]
will be our choice of sign convention and which we stick to also for higher \( N \). The structure of \( A' \) is hinted at by indicating which variable each coefficient corresponds to. This partitioning into stages will be crucial to exploiting the inherent structure of the optimization problem. Turning to the inequality constraints, we note that for each stage \( 1 \leq j \leq N - 1 \) the constraints (7) and (11) may be cast in the form \( C_j'\xi_j \geq d_j \) where
\[ \left[ C_j \right]'d_j = \begin{bmatrix} \dot{x}_j & u_j & \chi_j & \theta_j & \dot{x}_j & u_j & \chi_j & \theta_j \end{bmatrix} \begin{bmatrix} C & 0 & I & 0 & -\dot{x}_j & \pi_j \\ -C & 0 & 0 & I & \dot{x}_j & -\pi_j \\ 0 & I & 0 & 0 & u_j & \pi_j \\ 0 & -I & 0 & 0 & -u_j & -\pi_j \end{bmatrix} \begin{bmatrix} e_j \\ s_j \end{bmatrix}. \] (25)
The rightmost column contains the index which we shall use to refer to that particular inequality. It provides a convenient way of addressing the slack variables \( s \), and associated dual variables \( t \). For example \( \lambda_{\dot{x}_0} \) denotes the Lagrange multiplier pertaining to the inequality constraint expressed by the first row of (25). This notation will be used consistently in Section 5. For \( j = 0 \) the matrices \( C'_0 \) and \( d_0 \) comprise only the data pertaining to \( u_0 \), that is rows 3 and 4. Stage \( N \) is subject to no inequality constraints so \( C'_N = 0 \) and \( d_N = 0 \). By introducing the block diagonal matrix \( \tilde{C} \) and the stacked column vector \( d \)
\[ \tilde{C} = \text{diag}(C_0, C_1, \ldots, C_N), \]
\[ d = [d_0, d_1, \ldots, d_N]' \] (26)
we may now express our OCP (12) as a convex QP in the standard form
\[ \begin{array}{c}
\min_{\xi} \frac{1}{2} \xi'\tilde{C}\xi + g'\xi \\
\text{s.t.} \quad A'\xi = b \\
C\xi \geq d
\end{array} \] (27)

4. OPTIMALITY CONDITIONS

The convexity of (27) means that a value \( \xi \) of the decision variable is a minimizer of (27) if and only if \( \xi \) and its pair of associated dual variables satisfy the Karush-Kuhn-Tucker (KKT) conditions (Nocedal and Wright, 2006). To formulate these optimality conditions for (27) we introduce non-negative slack variables \( s \) allowing us to recast the inequality constraints as
\[ -C\xi + s + d = 0 \] (28)
It now follows that \( \xi \) is a minimizer if and only if there exist vectors \( p \) and \( s, t \geq 0 \) (component-wise) such that
\[ F(\xi, p, t, s) = \begin{bmatrix} r_L \\ r_A \\ r_c \\ r_{ST} \end{bmatrix} = \begin{bmatrix} \tilde{H}\xi + g - Ap - Ct \\ -A\xi + b \\ -C\xi + s + d \\ STe \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \] (29)
Here \( S \) denotes the diagonal matrix formed by the elements \( s_1, s_2, \ldots, s_{4N-2} \) of \( s \). Matrix \( T \) is defined analogously and \( e \) denotes the column vector whose entries all equal 1.

4.1 Interior Point Method

This subsection describes an Interior Point Method (Wright, 1997) for iterative solution of (29). The algorithm tracks the so-called central path connecting an initial point \( (\xi^0, p^0, s^0, t^0) \) to a solution \( (\xi, p, t, s) \) of (29). Given a current iterate \( (\xi, p, t, s) \) we define a complementarity measure
\[ \mu = \frac{s't}{\text{card}(s)} = \frac{s't}{4N-2} \] (30)
and consider the perturbed KKT conditions (Nocedal and Wright, 2006):
The solutions of (31) for all positive values of $\sigma$ and $\mu$ define the so-called central path, which is a trajectory that leads to the solution of (29) as the product $\sigma \mu$ tends to zero. To track the central path we employ a variant of Mehrotra’s predictor-corrector method (Mehrotra, 1992), (Nocedal and Wright, 2006). The method consists in repeating a two-step procedure until convergence. The first so-called affine step updates the centering parameter $\sigma$ and computes second-order correction terms. Next a corrector step is determined and a new iterate is produced. The direction of the affine step equals that of the pure Newton step for (31) with parameter $\sigma = 0$

$$J_F(\xi^k) - \nabla F(\xi^k) = -F(\xi^k)$$

where $J_F(\xi^k)$ denotes the current value of the Jacobian of $F$, $\Delta s_{aff}$ is the affine direction, and $\xi^k$ is the current iterate

$$\xi^k = \left((\xi^k)^T, \left(p^T, (s^T)^T, (t^T)^T\right)^T\right)$$

With $\Delta_s^{k}$ in hand the affine variables $s_{aff}$ and $t_{aff}$ are computed

$$s_{aff} := s^k + \alpha_{aff} \Delta s_{aff} \quad t_{aff} := t^k + \alpha_{aff} \Delta t_{aff}$$

The scaling factor $\alpha_{aff}$ is introduced to ensure that the constraints $(s, t)$ be satisfied:

$$\alpha_{aff} := \max \left\{ \alpha_{aff} \in [0, 1] \mid \left[(s^k)^T + \alpha_{aff} \Delta s_{aff}\right] \geq 0 \right\}$$

We emphasize that we apply the same damping factor to the primal and the dual variables. This differs from what is usually done for linear programming where two separate damping factors are specified Nocedal and Wright (2006). Following Mehostra (1992), Nocedal and Wright (2006) we update the centering parameter $\sigma$ by

$$\sigma^k := \left(\left(\left(s_{aff}^k\right)^T, \left(t_{aff}^k\right)^T\right)^T\right)^3$$

In the second step, we obtain $\Delta_s^{k}$ by solving (32) for a modified right hand side, namely

$$\begin{pmatrix} r_L & r_A & r_C & r_{ST} \end{pmatrix} = -\begin{pmatrix} r_L & r_A & r_C & r_{ST} \end{pmatrix} + \Delta_s^{k}$$

Matrix $\Delta_s^{aff}$ is the diagonal matrix formed by the elements of vector $\Delta s_{aff}$. As in (35) for the affine step, we select the largest scaling parameter $\alpha_{aff}$ such that $s^k + \alpha \Delta s_{aff}$ and $t^k + \alpha \Delta t_{aff}$ remain non-negative. We update the iterates after damping $\alpha$ with a factor $\tau \in [0.95; 0.999]$ to ensure that iterates stay in the interior of the feasible set:

$$\xi^k := \xi^k + \tau \alpha \Delta \xi^k \quad p^k := p^k + \tau \alpha \Delta p^k \quad s^k := s^k + \tau \alpha \Delta s^k \quad t^k := t^k + \tau \alpha \Delta t^k$$

Iteration continues until

$$\|\left(p^k, r_A, r_{ST}\right)\|_\infty \leq \text{tol}_r \quad \|\left(H, A, C, b, d, g\right)\|_\infty \leq \text{tol}_\mu$$

where $\text{tol}_r$ and $\text{tol}_\mu$ are user-defined small tolerances whose default values are $10^{-b}$ (Gertz and Wright, 2003).

5. RICCATI ITERATION PROCEDURE

In interior point methods such as the one presented in this paper, the main computational effort is spent solving the linear system (32) and its counterpart with a modified right hand side (37). We therefore seek to exploit the inherent structure of the problem. The explicit formulation of (32) becomes

$$\begin{pmatrix} H - A - C 0 \n A' 0 0 0 \n C' 0 0 1 \n 0 0 S T \end{pmatrix} \begin{pmatrix} \Delta \xi^k \\ \Delta p^k \n \Delta t^k \n \Delta s_{ST} \end{pmatrix} = -\begin{pmatrix} r_L \\ r_A \\ r_C \\ r_{ST} \end{pmatrix}$$

By eliminating $\Delta s$ and $\Delta t$ one obtains

$$\Delta t = -(S^{-1}T)C'\Delta \xi^k + (S^{-1}T)(r_C - T^{-1}r_{ST})$$

and the resulting so-called augmented system (Nocedal and Wright, 2006) to solve

$$\begin{pmatrix} H + C(S^{-1}T)^C - A \n -A' \n -C' \n 0 \end{pmatrix} \begin{pmatrix} \Delta \xi^k \\ \Delta p^k \n \Delta t^k \n \Delta s_{ST} \end{pmatrix} = -\begin{pmatrix} r_L \\ r_A \\ r_C \\ r_{ST} \end{pmatrix}$$

where

$$r_{ij} := \begin{pmatrix} r_{ij,0} \\ r_{ij,1} \\ \ldots \\ r_{ij,N} \end{pmatrix}$$

for $1 \leq j \leq N - 1$ while $r_{ij,0} = r_{i0}$ and $r_{ij,N} = r_{iN}$.

Computing $\Delta t$ and the term $(S^{-1}T)(r_C - T^{-1}r_{ST})$ only involves cheap element-wise operations on vectors. The latter’s multiplication with $C$ is handled by a stage-wise approach utilizing the structure $C = \text{diag}(C_0, C_1, \ldots, C_{N-1})$. The block-diagonal structure of $C$ ensures that $H + C(S^{-1}T)^C$ has exactly the same block-diagonal structure as $H$. By introducing the diagonal matrix $\Lambda = S^{-1}T$ one may write $H + C\Lambda C'$ as $\text{diag}(H_0 + C_0\Lambda C_0, \ldots, H_N + N\Lambda C_{N-1}, H_N)$ where

$$H_j + C_j\Lambda_j C_j' = \begin{pmatrix} Q_j & u_j & w_j \\ M_j & R_j & 0 \\ 0 & G_j & 0 \end{pmatrix} \begin{pmatrix} x_j \\ w_j \\ \theta_j \end{pmatrix}$$

for $1 \leq j \leq N - 1$ while $H_0 + C_0\Lambda C_0 = R_0$ and $H_N = Q_N = \tilde{Q}$. The quantities appearing in (45) are given by

$$E_j = \lambda_{\xi} C \quad G_j = \kappa + \lambda_{\xi}$$

for $1 \leq j \leq N - 1$ while

$$R_j = \rho + \lambda_{\xi} + \lambda_{\theta} \quad j = 0, \ldots, N - 1$$

$$Q_j = Q + C'(\lambda_{\xi} + \lambda_{\theta})C \quad j = 1, \ldots, N - 1$$

Using the indexing convention $p = [p_0^T, p_1^T, \ldots, p_{N-1}^T]$ we now group all the equations appearing in (42) stage-wise and eliminate the quantities $\Delta \xi_j$ and $\Delta \theta_j$. We end up with the following equations to solve:

$$-\Delta p_{j-1} + \bar{Q}_j \Delta \bar{x}_j + M \Delta u_j + A \Delta p_j = \tilde{r}_j$$

$$M' \Delta \bar{x}_j + R_j \Delta u_j + B' \Delta p_j = \tilde{r}_j$$

$$A \Delta \bar{x}_j + B \Delta u_j - \Delta \bar{x}_{j+1} = \tilde{r}_j$$
for $j = 1, \ldots, N - 1$ in addition to the equations

$$
R_0 \Delta u_0 + B' \Delta p_0 = r_0^\rho
$$

$$
B \Delta u_0 - \Delta \tilde{x}_1 = r_0^\theta
$$

$$
- \Delta p_{N-1} + \tilde{Q}_N \Delta \tilde{x}_N = \tilde{r}_N^z
$$

In (48) and (49) matrices $R_j$ are as specified in (47) while

$$
\tilde{Q}_j = Q + \left( \frac{\lambda_{x_j \eta}}{\kappa + \lambda_{z_j \eta}} + \frac{\lambda_{x_j \eta}}{\eta + \lambda_{z_j \eta}} \right) C' C
$$

(50)

for $1 \leq j \leq N - 1$ and $\tilde{Q}_N = Q$. Using $r_j^z$ from (44) the quantities $\tilde{r}_j^z$ are calculated by $r_j^z = r_N^z$ and

$$
\tilde{r}_j^z = r_j^z + \left( \frac{\lambda_{x_j \eta}}{\eta + \lambda_{z_j \eta}} \right) C' (51)
$$

for $1 \leq j \leq N - 1$. Having solved for $\Delta \tilde{x}_j$ we compute $\Delta \chi_j$ and $\Delta \theta_j$ for $1 \leq j \leq N - 1$ straightforwardly from

$$
\Delta \chi_j = \frac{1}{\kappa + \lambda_{z_j \eta}} (r_j^\eta - \lambda_{z_j \eta} C \Delta \tilde{x}_j)
$$

(52)

$$
\Delta \theta_j = \frac{1}{\eta + \lambda_{z_j \eta}} (r_j^\eta + \lambda_{z_j \eta} C \Delta \tilde{x}_j)
$$

We note that (48) and (49) are in a form that permit their efficient solution by the Riccati recursion technique (Rao et al., 1998). In fact for the special case $N = 3$, the equations may be arranged in the well-known form:

$$
\begin{bmatrix}
R_0 & B' \\
B & - I & A' & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & - I & M' & R_1 & B' & 0 & 0 & 0 & 0 \\
0 & 0 & A & B & 0 & -I & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & - I & \tilde{Q}_2 & M' & 0 & 0 \\
0 & 0 & 0 & 0 & M' & R_2 & B' & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & A & B & 0 & - I \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & - I & \tilde{Q}_3
\end{bmatrix}
\begin{bmatrix}
\Delta u_0 \\
\Delta p_0 \\
\Delta \tilde{x}_1 \\
\Delta u_1 \\
\Delta p_1 \\
\Delta \tilde{x}_2 \\
\Delta u_2 \\
\Delta p_2 \\
\Delta \tilde{x}_3
\end{bmatrix}
= \begin{bmatrix}
r_0^\rho \\
r_0^\theta \\
r_1^z \\
r_1^z \\
r_2^z \\
r_2^z \\
r_3^z \\
r_3^z \\
r_3^z
\end{bmatrix}
$$

(53)

6. NUMERICAL EXAMPLES

This section presents a case study relevant for an Artificial Pancreas (Bátorá et al., 2015). We apply the MPC algorithm developed above to a family of transfer functions often used to describe linearized glucose-insulin dynamics. The (deterministic) model is given in terms of a transfer function of the form

$$
G(s) = \frac{k_d}{(1 + \tau_d s)^{n_d}}
$$

(54)

where $n_d$ is a small integer, typically equal to 2 or 3 (Boiroux et al., 2015). We consider a stochastic model of similar form

$$
H(s) = \frac{k_s}{(1 + \tau_s s)^{n_s}}
$$

(55)

For the Artificial Pancreas it is not uncommon to consider prediction horizons of up to 24 hours and for a sampling rate of $T_s = 5$ min this amounts to 288 samples. In this example we consider $T_s = 1$ min and a horizon of $N = 300$. We consider system and model both to be of the form (1) with $G$ and $H$ of the form (54) and (55) respectively. The relevant simulation parameters are listed in the tables below. The value for the weight $\rho$ on the rate-of-input is arrived at by considering a Pareto-plot as in (Hagdrup et al., 2016). This is obtained by mapping integrated squared output error against integrated squared rate-of-input for values of $\rho$ ranging through a wide interval. We pick the value of $\rho$ ensuring the best compromise for keeping both the mapped quantities low.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>System</th>
<th>Model</th>
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<td>$n_d$</td>
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<td>2</td>
</tr>
<tr>
<td>$\tau_d$</td>
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<td>5</td>
</tr>
<tr>
<td>$k_d$</td>
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<td>-1</td>
</tr>
<tr>
<td>$n_s$</td>
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<td>1</td>
</tr>
<tr>
<td>$\tau_s$</td>
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</tr>
<tr>
<td>$k_s$</td>
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<td>1.2</td>
</tr>
<tr>
<td>$\sigma_s^2$</td>
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<td>$10^{-4}$</td>
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Table 2. Cost function weights, tolerances, prediction horizon, sampling interval and number of samples simulated

<table>
<thead>
<tr>
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<tbody>
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<tr>
<td>$\eta$</td>
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<td>tol$_\rho$</td>
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<tr>
<td>tol$_s$</td>
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<tr>
<td>$N$</td>
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<td>$T_s$</td>
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<tr>
<td>$N_{sim}$</td>
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Table 3. Limits on $u$ (hard) and $z$ (soft)

<table>
<thead>
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<th>Parameter</th>
<th>Value</th>
</tr>
</thead>
<tbody>
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<tr>
<td>$u_{max}$</td>
<td>50</td>
</tr>
<tr>
<td>$z_{min}$</td>
<td>-3</td>
</tr>
<tr>
<td>$z_{max}$</td>
<td>3</td>
</tr>
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We perform closed-loop simulations for a tracking scenario where the system output is required to track a reference trajectory which is identically zero except for the intervals between samples 50 and 100 and 450 and 500 respectively. On those two intervals the reference value is 3, coinciding thus with the upper soft bound on the output. Figure 1 shows the result of the simulations. One notes that the input constraints are active around the changes in reference value. We plot in Fig. 2 the number of iterations required in the interior-point algorithm when at each time instance of the closed-loop simulation the (open-loop) input profile is calculated. The iteration number is seen to vary and remembering that the prediction horizon is $N = 300$ we see that the times for which most iterations (10 or 11) are thus become an extra tuning parameter, something we selection a non-trivial task. The weighting matrix would form of selection of a proper weighting matrix for the including a suitable end-of-horizon cost-to-go term. This turns out to be too short. It is therefore useful to have algorithm calculating the input profile at a given time instance.

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We consider system and model both to be of the form (Boiroux et al., 2015). We consider a stochastic model of the form (54) and (55) respectively. This section presents a case study relevant for an Artificial Pancreas it is not uncommon to consider prediction horizons of up to 24 hours and for a sampling rate of 5 min this amounts to 288 samples. In this context the number of iterations required to reach a specified tolerance may indeed by varying the horizon \( N \) an approximately linear growth in CPU time with \( N \). For the scenario described above we now allow the horizon to vary while retaining the value of the tuning parameter \( \rho \) at its value corresponding to \( N = 300 \). For each value of \( N \) we map in Fig. 4 the average CPU time spent calculating the open-loop input sequence at each step. The CPU time is seen to grow approximately linearly with \( N \).

7. CONCLUSION

In applications of MPC it is desirable to use long prediction horizons for stability reasons. Hence one would rather err on the side of caution than pick a horizon \( N \) that turns out to be too short. It is therefore useful to have an implementation whose computational complexity only grows linearly with \( N \). One might argue that similar benefits could be achieved by using a dual-mode approach including a suitable end-of-horizon cost-to-go term. This approach, however, presents an additional challenge in the form of selection of a proper weighting matrix for the cost-to-go term. The presence of constraints makes this selection a non-trivial task. The weighting matrix would thus become an extra tuning parameter, something we may avoid by choosing the prediction horizon sufficiently large. This is a viable option thanks to the fast Riccati-based implementation.

A computationally efficient controller obviously has a beneficial effect on battery lifetime, an issue of potential concern when implemented on a small portable platform. While it also makes it easier to meet real-time constraints, there is even a third benefit to having a Riccati-based
controller. Most development and testing of AP technology takes place in silico and the ability to increase the number of realizations when performing stochastic simulation is clearly welcome.

The implementation also implies a significant reduction in memory consumption. By condensing and using dense storage, for a scenario with horizon $N$, the Hessian would still be of size $(3N \times 3N)$. Our approach uses significantly less than that. It has been noted that the algorithm presented in this paper does not include any warm-start strategy. The inclusion of warm-starting might well further reduce computation times for the controller but remains an item for future study.

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REFERENCES


