Optimal Control Theory SF 2852

Johan Karlsson

Optimization and Systems Theory, Department of Mathematics
Royal Institute of Technology (KTH)

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1. Course information and course logistics
2. Course overview and application examples

Course Information and Course Logistics

- This is a course on optimal control
  - Optimization problems involving difference or differential equations
  - Many engineering problems are naturally posed as optimal control problems
    - Economics and logistics
    - Aerospace systems
    - Automotive industry
    - Autonomous systems and robotics
    - Bio-engineering
    - Process control
    - Power systems

Course Contents

- Optimal control is an important branch of mathematics
  - Roots in the calculus of variations
  - Dynamic programming
  - Pontryagin minimum principle (PMP)
  - Linear quadratic control
  - Model predictive control (MPC)

Teachers

- Johan Karlsson (Email: johan.karlsson@math.kth.se)
- Silun Zheng, (Email: silunz@math.kth.se)

Course Material

- Optimal Control: Lecture notes
- Exercise notes on optimal control theory
- Some complementary material will be handed out. It will also be posted on the course homepage.

Homework

Four optional homework sets

HW0 Some basics on linear systems and get started on convex optimization solvers. (No bonus points).

- Due September 4, at 10.14

HW1 Discrete dynamic programming and model predictive control.

- Due on September 13, at 8.14.

HW2 Computational methods (Project):

- Final version (as pdf) Oct 2, at 10.14
- Discussion/Feedback Oct 3, at 13.15 (mandatory to get bonus points).

HW3 PMP and related topics.

- Due on Oct 10, at 13.14.

- Each homework has 3-5 problems.
- Grading: Each homework may give maximum 2 bonus credits for the exam.

Final Written Exam

The final exam takes place on Wednesday October 26, 2018 at 8.00-13.00.

You must register for the exam during 20 sept - 04 oct 2018. Use "My Pages".

For questions about registrations, etc. contact students affairs office: `studentoffice@math.kth.se`.

Grade	A	B	C	D	E	FX
Total credit (points)	45-56	39-44	33-38	28-32	25-27	23-24

- Total credit = exam score + homework score.
- The maximum exam score = 50. Maximum bonus from the homework sets = 6.
- You may use Mathematics Handbook and a formula sheet found on the course homepage.

Course Overview and Application Examples

1. Discrete time optimal control theory
2. Continuous time optimal control theory

Discrete Time Optimal Control

$$\min \phi(x_N) + \sum_{k=0}^{N-1} f_0(k, x_k, u_k) \quad \text{subj. to} \quad \begin{cases} x_{k+1} = f(k, x_k, u_k) \\ x_0 \text{ given}, \ x_k \in X_k \\ u_k \in U(k, x_k) \end{cases}$$

The variables $x_1, \cdots, x_N$ (states) and $u_0, \cdots, u_{N-1}$ (controls) are the ones we optimize over.

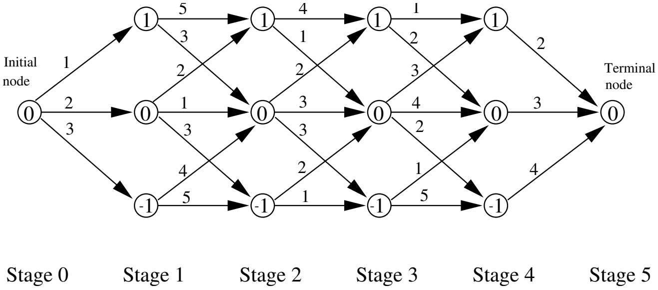
The functions ϕ and f_0 determine the terminal and running costs.

The function f and sets X_k and U determine feasible states and controls.

Sequential decision problem which contain as special cases

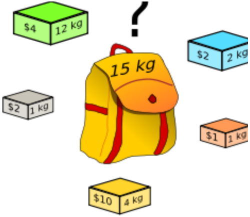
- Graph search problems
- Combinatorial optimization
- Discrete time optimal control

Shortest Path problem



Find the shortest path from the initial node at stage 0 to the terminal node at stage 5

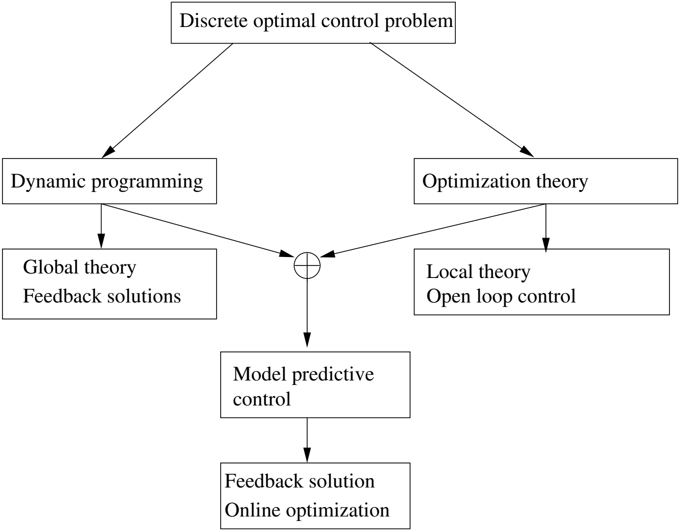
The Knapsack Problem



$$\max \sum_{j=1}^{n} p_j x_j$$

$$\text{subject to} \sum_{j=1}^{n} w_j x_j \le c, \quad x_j = 0 \text{ or } 1, \quad j = 1, \ldots, n.$$

Discrete Optimal Control Theory



Continuous Time Optimal Control

$$\min \Phi(t_1, x(t_1)) + \int_{t_0}^{t_1} f_0(t, x(t), u(t)) dt \text{ subj. to } \begin{cases} \dot{x}(t) = f(t, x(t), u(t)) \\ x(t_0) \in S_0, \\ x(t_1) \in S_1 \\ u \in U(x) \end{cases}$$

The variables are the functions $x(t)$ (state trajectory) and $u(t)$ (control signal) that we optimize over.

Sometimes we let also t_1 be a variable.

The functions ϕ and f_0 determine the terminal and running costs.

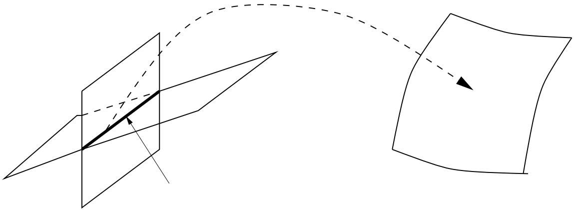
The function f and sets S_0, S_1 and $U(x)$ determine feasible states and controls.

Continuous Time Optimal Control

The feasible solutions should satisfy

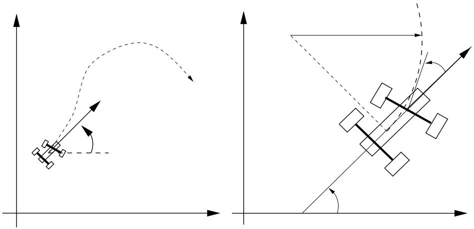
$$\begin{cases} \dot{x}(t) = f(t, x(t), u(t)) \\ x(t_0) \in S_0, \quad x(t_1) \in S_1 \\ u \in U(x) \end{cases}$$

The trajectories $x(t)$ should start in S_0 and end in S_1, *i.e.*,



S_0 and S_1 are manifolds (intersection of surfaces).

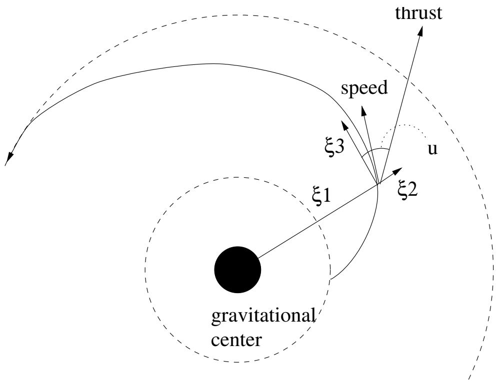
Optimal Control of Car



Problem: Shortest time. (= shortest path when constant speed v)

$$\min_{\omega, T} T \quad \text{subj. to} \quad \begin{cases} \dot{x}(t) = v\cos(\theta(t)),\ x(0) = 0,\ x(T) = \bar{x} \\ \dot{y}(t) = v\sin(\theta(t)),\ y(0),\ y(T) = \bar{y} \\ \dot{\theta}(t) = \omega(t),\ \theta(0) = 0,\ \theta(T) = \bar{\theta} \\ |\omega(t)| \leq v/R,\ T \geq 0 \end{cases}$$

Problem: Orbit transfer



Problem:

$$\max_u x_1(T) \qquad \text{s.t.} \quad \begin{cases} \dot{x}_1 &= c_3^2 x_2 \\ \dot{x}_2 &= \frac{x_3^2}{x_1} - \frac{1}{x_1^2} + \frac{\sin u}{1/c_1 - c_2 c_3 t} \\ \dot{x}_3 &= -\frac{c_3^2 x_2 x_3}{x_1} + \frac{c_3 \cos u}{1/c_1 - c_2 c_3 t} \\ x(0) &= (1\ 0\ 1)^T \\ S_f &= \{x \in \mathbf{R}^3 | x_2 = 0,\ x_3 - \frac{1}{\sqrt{x_1}} = 0\} \end{cases}$$

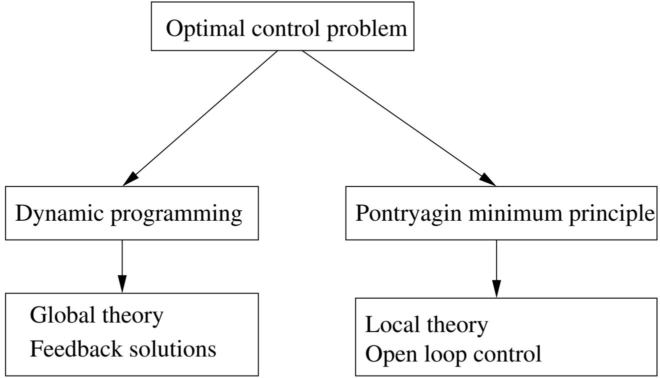
Resource Allocation

$$\max_{u(\cdot)} \int_0^T (1 - u(t))x(t)dt + x(T)$$

$$\text{subj. to} \begin{cases} \dot{x}(t) = \alpha u(t)x(t), \ (0 < \alpha < 1) \\ x(0) = x_0 > 0 \\ u(t) \in [0, 1], \forall t \end{cases}$$

- A portion $u(t)$ of the production rate $x(t)$ is invested in the factory (and increases the production capacity)
- The rest $(1 - u(t))x(t)$ is stored in a warehouse.
- Maximimize the sum of the total amount of goods stored in the warehouse and the final capacity of the factory.

Optimal Control Theory



- Feedback control $u(t) = \psi(t, x(t))$ (depends on state)
- Open loop control $u(t) = \psi(t)$