TOWARDS BRIDGING THE GAP BETWEEN NONLINEAR CONTROL THEORY AND PROCESS CONTROL PRACTICE

Panagiotis D. Christofides

Department of Chemical Engineering University of California, Los Angeles



Meeting of Texas-Wisconsin Modeling and Control Consortium September 22, 2003



INTRODUCTION

• Incentives for chemical process control.



 \diamond Need for continuous monitoring and external intervention (control).

- Objectives of a process control system.
 - $\diamond\,$ Ensuring stability of the process.
 - $\diamond\,$ Suppressing the influence of external disturbances.
 - ♦ Optimizing process performance.

BASIC CONCEPTS IN PROCESS CONTROL

• Process variables.



• Feedback control loop.



♦ Controller synthesis based on a fundamental process model.

PROCESS CONTROL RESEARCH IN OUR GROUP



ISSUES IN CHEMICAL PROCESS CONTROL

\diamond Nonlinear behavior:

- Arrhenius dependence of reaction rates on temperature.
- \triangleright Complex reaction mechanisms.
- $\diamond\,$ Model uncertainties:
 - ▷ Unknown process parameters.
 - ▷ Exogenous disturbances.
 - \diamond Input and state constraints:
 - ▷ Limited capacity of control actuators.
 - Operating ranges for process variables (environmental, safety, quality reasons).



Continuous-stirred tank reactor

NONLINEAR CONTROL THEORY VS. PROCESS CONTROL PRACTICE

- Nonlinear control theory and tools:
 - $\diamond\,$ Requires a nonlinear process model.
 - $\diamond\,$ Geometric control, Lyapunov-based control, etc.
 - Allow rigorous analysis of closed–loop stability and performance properties.
- Process control practice:
 - ◇ Proportional-Integral-Derivative (PID) control.
 Linear Model Predictive Control (MPC).
 - $\diamond\,$ Do not account for the complex dynamics of the process.
- Nonlinear control implementation requires **redesign** of control hardware:

Use nonlinear control theory to aid process control practice

FOCUS OF THE PRESENT TALK

- Integrating Lyapunov-based control & predictive control algorithms:
 - $\diamond\,$ Design of a hybrid predictive control structure.
 - \diamond Applications to linear systems under state and output feedback.
 - \diamond Application to nonlinear systems.
- Development of "nonlinear" tuning guidelines for PID controllers:
 - ♦ Optimization-based approach to make the PID controller response emulate that of a nonlinear controller.

LINEAR SYSTEMS WITH CONSTRAINTS

• State-space description:

$$\dot{x}(t) = Ax(t) + Bu(t)$$

 $u(t) \in \mathcal{U}$

- ♦ $x(t) \in \mathbb{R}^n$, vector of process variables: concentrations, temperatures, etc.
- $\diamond u(t) \in \mathcal{U} \subset \mathbb{R}^m$, control input: flow rates, heat input etc.
- ♦ $u = 0 \in \text{interior of } \mathcal{U}$, nominal operating point.
- $\diamond \mathcal{U} \subset \mathbb{R}^m$, compact & convex: limited flow rates, heat duties etc.

• Stabilization of origin under constraints.

MODEL PREDICTIVE CONTROL

(Rawlings, IEEE CSM, 2000)

• Control problem formulation

 $\star\,$ Finite-horizon optimal control:

$$P(x,t) : \min\{J(x,t,u(\cdot)) | u(\cdot) \in U_{\Delta}\}$$

 \star Performance index:

$$J(x,t,u(\cdot)) = F(x(t+T)) + \int_t^{t+T} \left[\|x^u(s;x,t)\|_Q^2 + \|u(s)\|_R^2 \right] ds$$

- $\diamond \| \cdot \|_Q$: weighted norm
- $\diamond T$: horizon length
- \star Implicit feedback law

$$M(x) = u^0(t; x, t)$$

"repeated on-line optimization"

♦ Q, R > 0 : penalty weights
♦ $F(\cdot)$: terminal penalty



MODEL PREDICTIVE CONTROL

• Formulations for closed-loop stability:

(Mayne et al, Automatica, 2000)

- $\diamond\,$ Adjusting horizon length, terminal penalty, weights, etc.
- $\diamond\,$ Imposing stability constraints on optimization:
 - \triangleright Terminal equality constraints: $\left(x(t+T) = 0\right)$
 - \triangleright Terminal inequality constraints: $(x(t+T) \in W)$
 - \triangleright Control Lyapunov functions: V(x(t+T)) < V(x(t))
- Issues of practical implementation:
 - $\diamond\,$ Lack of explicit characterization of stability region:
 - ▷ Extensive closed-loop simulations.
 - \triangleright Restrict implementation to small neighborhoods.

BOUNDED LYAPUNOV-BASED CONTROL

• Explicit bounded nonlinear control law:

$$\boldsymbol{u} = -k(\boldsymbol{x}, \boldsymbol{u}_{max})(\boldsymbol{L}_{\boldsymbol{G}}\boldsymbol{V})^{T}$$

 \diamond An example gain: (Lin & Sontag, 1991)

$$k(x, u_{max}) = \left(\frac{L_f V + \sqrt{(L_f V)^2 + (u_{max} \| (L_G V)^T \|)^4}}{\| (L_G V)^T \|^2 \left[1 + \sqrt{1 + (u_{max} \| (L_G V)^T \|)^2}\right]}\right)$$
$$V = x^T P x, \ A^T P + P A - P B B^T P < 0$$

$$L_f V = x^T (A^T P + P A) x, \ L_G V = 2x^T P B$$

♦ Nonlinear gain-shaping procedure:

 \star Accounts explicity for constraints & closed-loop stability.

- Constrained closed-loop properties:
 - ♦ Asymptotic stability.♦ Inverse optimality.

CHARACTERIZATION OF STABILITY PROPERTIES

(El-Farra & Christofides, Chem. Eng. Sci., 2001, 2003)

$$D(u_{max}) = \{ x \in \mathbb{R}^n : L_f V < u_{max} | (L_G V)^T | \}$$

• Properties of inequality:

♦ Describes open unbounded region where:

$$\triangleright |u| \le u_{max} \quad \forall x \in D$$

- $\triangleright \ \dot{V} < 0 \ \forall \ 0 \neq x \in D$
- ♦ Captures constraint-dependence of stability region.
- $\diamond~D$ not necessarily invariant.
- Region of guaranteed closed-loop stability:

$$\Omega(u_{max}) = \{x \in \mathbb{R}^n : V(x) \le c_{max}\}$$

- $\diamond \text{ Region of invariance: } x(0) \in \Omega \Longrightarrow x(t) \in \Omega \subset D \ \forall \ t \geq 0.$
- \diamond Provides larger estimate than saturated linear/nonlinear controllers.

UNITING BOUNDED CONTROL AND MPC

(El-Farra, Mhaskar & Christofides, Automatica, to appear)

- Objectives:
 - ♦ Development of a framework for merging the two approaches:
 - \triangleright Reconcile tradeoffs in stability and optimality properties
 - $\star\,$ Explicit characterization of constrained stability region.
 - \star Efficient implementation of MPC.
 - \star Possibility of improved performance.
- Central idea:

Decoupling "optimality" & "constrained stabilizability"

- ♦ Stability region provided by bounded controller.
- ♦ Optimal performance provided by MPC.

• Approach:

♦ Switching between MPC & bounded controller.

HYBRID PREDICTIVE CONTROL STRUCTURE



- Hierarchical control structure
 - ♦ Plant level ♦ Control level ♦ Supervisory level
- Overall structure independent of specific MPC algorithm used:
 Switching rules may vary.
- Numerous variants of switching scheme possible.

STABILITY-BASED CONTROLLER SWITCHING

• Switching logic:

$$u_{\sigma}(x(t)) = \left\{ \begin{array}{ll} M(x(t)), & 0 \le t < T^* \\ b(x(t)), & t \ge T^* \end{array} \right\}$$

$$T^* = \inf\{T^* \ge 0 : -\|x^M(T^*)\|_{\bar{Q}}^2 + \|B^T P x^M(T^*)\|^2 + 2x^{M^T}(T^*) P B u(T^*) \ge 0\}$$

- ♦ Initially implement MPC, $x(0) \in Ω(u_{max}).$
- ♦ Switch to bounded controller only if $V(x^M(t))$ starts to increase.



STABILITY-BASED CONTROLLER SWITCHING

- Implications of switching scheme:
 - $\diamond\,$ Switched closed-loop inherits bounded controller's stability region:
 - \triangleright A priori guarantees for all $x(0) \in \Omega(u_{max})$.
 - $\diamond\,$ Lyapunov stability condition checked & enforced by "supervisor":
 - ▷ Reduce computational complexity of optimization.
 - \triangleright Scheme does not require stability of MPC within $\Omega(u_{max})$.
 - ▷ Provides a safe mechanism for implementing MPC.
 - \triangleright Stability independent of horizon length.
- Conceptual differences from other schemes:
 - $\diamond\,$ Switching does not occur locally.
 - $\diamond\,$ Provides stability region explicitly.
 - \diamond No switching occurs if $V(x^M(t))$ decays continuously:
 - \triangleright Only MPC is implemented \Longrightarrow optimal performance recovered.

ENHANCING CLOSED-LOOP PERFORMANCE

• Relaxing switching rules:

$$u_{\sigma}(x(t)) = \begin{cases} M(x(t)), & 0 \le t < \min\{T^*, T_N\} \\ b(x(t)), & t \ge \min\{T^*, T_N\} \end{cases}$$
$$T^* = \inf\{T^* \ge 0 : V(x^M(T^*)) = c_{max}\}$$
$$T_N = \sup\{T_i \ge 0 : \dot{V}(x^M(T_i)) = 0, \ i = 1, \cdots, N < \infty\}$$



SWITCHING WITH "STABLE" MPC FORMULATIONS

• MPC with stability constraints:

$$\min_{u(\cdot)} \int_{t}^{t+T} (x^{T}(s)Qx(s) + u^{T}(s)Ru(s))ds$$

$$s.t. \quad \dot{x}(t) = Ax(t) + Bu(t), \quad x(0) = x_{0}$$

$$u(\cdot) \in U_{\Delta}$$

$$x(T) \in \Omega_{Terminal}$$

• Feasibility-based switching:

$$u_{\sigma}(x(t)) = \begin{cases} b(x(t)), \ 0 \le t < T^* \\ M(x(t)), \ t \ge T^* \end{cases}$$

- $\diamond T^*$: earliest time for which MPC yields feasible solution.
- Frequent off-line supervisory "checks" of MPC feasibility.



NUMERICAL EXAMPLE

• State space description:

$$\dot{x} = \begin{bmatrix} 0.5 & 0.25 \\ 0.5 & 1 \end{bmatrix} x + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} u$$

Г

- $\diamond\,$ Origin unstable (two real positive eigenvalues).
- ♦ Input constraints: $u_i \in [-5, 5], i = 1, 2.$
- Bounded controller:

♦ Lyapunov function:
$$V = x^T P x$$
, $P = \begin{bmatrix} 1.03 & 0.306 \\ 0.306 & 1.18 \end{bmatrix}$

 \diamond Stability region: $x^T (A^T P + PA)x < 10 ||B^T Px||$

- Model predictive controller:
 - ♦ Performance index:

$$J = \int_{t}^{t+T} \left[\|x(\tau)\|_{Q}^{2} + \|u(\tau)\|_{R}^{2} + \|\dot{u}(\tau)\|_{S}^{2} \right] d\tau$$

$$Q=qI>0,\;R=rI>0,\;S=sI>0$$

CLOSED-LOOP SIMULATION RESULTS

"Feasibility-based switching"



 $\diamond x_1(0) = [2 \ -2]^T \in \Omega \implies \text{MPC} (q=1; r=4; T=1) \text{ feasible}$

STATE ESTIMATION & OUTPUT FEEDBACK CONTROL

• Lack of full state measurements:

- \diamond Inaccessibility of some process variables for measurement.
- $\diamond\,$ Estimation of states from measured outputs necessary.
- Main objectives for output feedback controller design:
 - ♦ To establish guaranteed stability from an explicitly characterized set of initial conditions:
 - ▷ Design technique for the state estimator.
 - ▷ Devise switching rules, based on available state measurements.
 - $\diamond\,$ Controlled rate of convergence of state estimation error.

• Approach for output feedback controller design:

- \diamond Relies on separation principle: combination of
 - ▷ State feedback controllers.
 - \triangleright State observers.

DESIGN OF STATE OBSERVER

• State space description of estimator:

$$\dot{\hat{x}}(t) = A\hat{x}(t) + Bu(t) + L(y - C\hat{x})$$

 $\diamond \hat{x}$: state estimate.

 $\diamond~L:$ Observer gain matrix.

• Structural features:

- $\diamond\,$ Observer pole placement:
 - \triangleright Enforce desired decay of estimation error
- $\diamond\,$ Effect of observer peaking eliminated through:
 - ▷ Input saturation (indirect).
 - ▷ Estimate-saturation (direct)(e.g., El-Farra & Christofides, IJC, 2001).
- Closed-loop analysis:
 - $\diamond\,$ Fall back (bounded controller) robust to a certain allowable error.
 - $\diamond\,$ For a given choice of initial conditions:
 - ▷ State estimator designed to force error under the allowable error.
 - Switching laws, based on the state estimates, for "safe" MPC implementation.

STATE ESTIMATION & OUTPUT FEEDBACK CONTROL

- Practical implications:
 - Any other estimation scheme, such as Moving Horizon Estimation (MHE), can be used.
 - ♦ Requires a transparent relationship between error decay and estimator parameters.
 - ◊ MPC implemented in a region where the fall back controller can step in any time to rescue stability.



OUTPUT FEEDBACK IMPLEMENTATION OF SWITCHING (Mhaskar, El-Farra & Christofides, AIChE J., to appear)

- Bounded controller design
 - $(u = -k(x)L_gV, \ \Omega(u_{max})).$
- State observer design (given $\Omega_b \subset \Omega$, compute L).
- Estimate 'safe' region (given $\hat{x} \in \Omega_s \Rightarrow x \in \Omega$).
- Initialize: $\hat{x}(0) \in \Omega_b$, $u(0) = b(\hat{x}(0))$.
- After \hat{x} enters 'safe' region, Ω_s , check feasibility of MPC & implement if $\dot{V}(\hat{x}) < 0$ else keep bounded controller active.



NONLINEAR SYSTEMS WITH INPUT CONSTRAINTS

• State–space description:

$$\dot{x}(t) = f(x(t)) + g(x)u(t)$$

 $u(t) \in \mathcal{U}$

 $\diamond \ x(t) \in {\rm I\!R}^n : {\rm state \ vector} \qquad \diamond \ u(t) \in {\mathcal U} \subset {\rm I\!R}^m : {\rm control \ input}$

 $\diamond \ \mathcal{U} \subset \mathbb{R}^m: \text{ compact } \& \text{ convex } \quad \diamond \ u = 0 \ \in \text{ interior of } \ \mathcal{U}$

 \diamond (0, 0) an equilibrium point

• Stabilization of origin under constraints

NONLINEAR MPC: IMPLEMENTATION ISSUES

- Optimization problem non-convex:
 - ♦ Does not reduce to a Quadratic Program.
 - $\diamond\,$ Possibility of multiple, local optima.
 - ♦ Optimization problem hard to solve (e.g., algorithm failure).
 - $\diamond\,$ Stability requirements harder to implement.
 - $\diamond\,$ Difficult to obtain solution within "reasonable" time.
- Lack of explicit characterization of stability region:
 - $\diamond\,$ Extensive closed-loop simulations.
 - $\diamond\,$ Restrict implementation to small neighborhoods.

BOUNDED LYAPUNOV-BASED CONTROL

• Explicit bounded nonlinear control law:

$$u = -k(x, u_{max})(L_G V)^T$$

• Region of guaranteed closed-loop stability:

$$\Omega(u_{max}) = \{x \in \mathbb{R}^n : V(x) \le c_{max}\}$$

- $\diamond \text{ Region of invariance:} x(0) \in \Omega \Longrightarrow x(t) \in \Omega \subset D \ \forall \ t \ge 0.$
- \diamond Larger estimates using a combination of several Lyapunov functions.
- \diamond Other Lyapunov–based bounded control designs can be used.

HYBRID PREDICTIVE CONTROL STRUCTURE (El-Farra, Mhaskar & Christofides, IJRNC, to appear)



• Hierarchical control structure

♦ Plant level ♦ Control level ♦ Supervisory level

• Overall structure **independent** of specific MPC algorithm used:

 \diamond Could use linear/nonlinear MPC with or without stability constraints.

STABILITY-BASED CONTROLLER SWITCHING

• Switching logic:

$$u_{\sigma}(x(t)) = \left\{ \begin{array}{ll} M(x(t)), & 0 \le t < T^* \\ b(x(t)), & t \ge T^* \end{array} \right\}$$

$$L_f V_k(x) + L_g V_k(x) M(x(T^*)) \ge 0$$

- ♦ Initially implement MPC, $x(0) \in Ω_k(u_{max}).$
- ♦ Monitor temporal evolution of $V_k(x^M(t))$.
- ♦ Switch to bounded controller only if $V_k(x^M(t))$ starts to increase.



PRACTICAL IMPLEMENTATION

- A "typical" predictive control design:
 - ♦ Nonlinear process model:

$$\dot{x} = f(x) + g(x)u$$
$$u_{min}^{i} \le u_{i} \le u_{max}^{i}$$

 \diamond Linear representation:

$$\dot{x} = Ax + Bu$$
$$u_{min}^{i} \le u_{i} \le u_{max}^{i}$$

- Linearization
 (around desired steady-state)
 Model identification
 (e.g., through step tests)
- $\diamond\,$ Use of computationally efficient linear MPC (QP) algorithms.
- $\diamond\,$ No closed-loop stability guarantees for nonlinear system.
- Practical value of the hybrid control structure:
 - $\diamond\,$ Provides stability guarantees through fall-back controllers.
 - $\diamond\,$ Entails no modifications in existing predictive controller design.

APPLICATION TO A CHEMICAL REACTOR

• Process dynamic model:

$$\dot{C}_{A} = \frac{F}{V}(C_{A0} - C_{A}) - k_{0}e^{\frac{-E}{RT_{R}}}C_{A}$$

$$\dot{T}_{R} = \frac{F}{V}(T_{A0} - T_{R}) + \frac{(-\Delta H)}{\rho c_{p}}k_{0}e^{\frac{-E}{RT_{R}}}C_{A} + \frac{UA}{\rho V c_{p}}(T_{c} - T_{R})$$

- $\diamond\,$ Multiple steady–states.
- ♦ Control objective:
 - ▷ Stabilization at open-loop unstable equilibrium point, $(C_{As}, T_s) = (0.52 \ mol/L, \ 398 \ K).$
- ♦ Manipulated input: $u = T_c \in [275, 370]$.

CONTROLLER DESIGN

- Model predictive controller:
 - $\diamond~$ Performance index:

$$J = \int_{t}^{t+T} \left[\|x(\tau)\|_{Q}^{2} + \|u(\tau)\|_{R}^{2} + \|\dot{u}(\tau)\|_{S}^{2} \right] d\tau$$

$$Q = qI > 0, \ R = rI > 0, \ S = sI > 0$$

 \diamond Prediction model:

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

▷ (A, B) from linearizing the nonlinear model around (C_{As}, T_s) . ◇ Terminal equality constraint: x(t + T) = 0.

• Family of bounded controllers:

 $\diamond\,$ Designed using a normal form representation.

Λ

♦ Several Lyapunov functions: $V_k = \xi^T P_k \xi$, k = 1, 2, 3, 4.

♦ Stability region:
$$\Omega = \bigcup_{k=1}^{4} \Omega_k$$

CLOSED-LOOP SIMULATION RESULTS

"Stability-based switching"



♦ MPC with T = 0.25; MPC/BC(4) switching (t = 0.4).

♦ MPC with T = 0.5; MPC/BC(3) switching (t = 1.9).

APPLICATION TO A CONTINUOUS CRYSTALLIZER

• Crystallizer moments model:

$$\dot{x}_{0} = -x_{0} + (1 - x_{3})Da \exp\left(\frac{-F}{y^{2}}\right)$$

$$\dot{x}_{1} = -x_{1} + yx_{0}$$

$$\dot{x}_{2} = -x_{2} + yx_{1}$$

$$\dot{x}_{3} = -x_{3} + yx_{2}$$

$$\dot{y} = \frac{1 - y - (\alpha - y)yx_{2}}{1 - x_{3}} + \frac{u}{1 - x_{3}}$$

- $\diamond\,$ Unstable equilibrium point surrounded by stable limit cycle.
- $\diamond\,$ Control objective:
 - ▷ Stabilization at unstable equilibrium point.
 - ▷ Input constraints: $u \in [-1, 1]$.
- Bounded controller: designed using normal form.
- Predictive controller: linear prediction model with stability constraints.

PROJECTIONS OF STABILITY REGION



CLOSED-LOOP SIMULATION RESULTS



 $\diamond x_2(0)$: switching to bounded controller

TUNING CLASSICAL CONTROLLERS USING NONLINEAR CONTROL THEORY

• Proportional-Integral-Derivative (PID) control:



- "Easy" to use and implement:
 - ♦ Tuning rules based on linear process models.
- Do not account for
 - \diamond Process nonlinearities, uncertainties, constraints etc.
- Extensive re-tuning / poor performance.

TUNING CLASSICAL CONTROLLERS USING NONLINEAR CONTROL THEORY

• Nonlinear controllers:



- \diamond Handle process uncertainties/time delays/state estimation/...
- $\diamond\,$ Provide rigorous results and analysis.
- ♦ Require better understanding of the process (nonlinear models).
- $\diamond\,$ Implementation requires redesign of existing control hardware.
- Gap between
 - \triangleright Nonlinear control theory tools.
 - \triangleright Process control practice (K_c, τ_i, τ_d) .

Use/develop nonlinear control tools for PID controller tuning

TUNING METHOD

• Tuning method:



- ♦ Design a nonlinear controller that accounts for the complex process dynamics.
- ♦ Compute, but not implement, the control action as prescribed by the nonlinear controller.
- $\diamond\,$ Set up and solve an optimization problem:
 - ▷ The objective function 'measures' the difference between the control action of the PID and the nonlinear controller.
 - \triangleright The decision variables are the PID controller parameters.

APPLICATION TO A NONLINEAR PROCESS MODEL

• Process description:

$$\frac{dT}{dt} = \frac{F}{V}(T_{A0} - T) + \sum_{i=1}^{3} \frac{(-\Delta H_i)}{\rho c_p} k_{i0} e^{\frac{-E_i}{RT}} C_A + \frac{Q}{\rho c_p V}$$
$$\frac{dC_A}{dt} = \frac{F}{V}(C_{A0} - C_A) - \sum_{i=1}^{3} k_{i0} e^{\frac{-E_i}{RT}} C_A$$

- ♦ Three steady-states (two locally asymptotically stable and one unstable).
- ♦ Stabilize the reactor at the open-loop unstable steady-state using the jacket temperature as the manipulated input.

CLOSED-LOOP SIMULATION RESULTS "Nonlinear-control based PID tuning"



 \diamond (a) Input & (b) state profiles.

- $\diamond\,$ The nonlinear controller is only designed, **not** implemented.
- \diamond PID controller designed to 'emulate' the action of the nonlinear controller.

CONCLUSIONS

- Issues in Process Control:
 - $\diamond\,$ Nonlinearities, uncertainties, constraints and state estimation.
- Integrate tools from nonlinear control theory with existing process control practice.
 - $\diamond\,$ Safety–net for predictive control implementation.
 - \diamond Improved tuning of classical controllers.
- Practical implementation:
 - $\diamond\,$ Software: Direct incorporation into existing MPC packages.
 - ♦ Hardware: Does not require redesigning existing classical control hardware.

ACKNOWLEDGEMENT

• Financial support from NSF, CTS-0129571, is gratefully acknowledged