Improving the speed, reliability and utility of Model Predictive Control by use of dataflow techniques

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Motivation

Model Predictive Control (MPC) is an advanced control technique Pros:

MPC provides an organized methodology for designing multi-input multi-output control systems
MPC has the ability to deal with saturation

MPC makes intuitive sense to controller designers Cons:

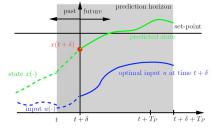
Computationally intensive

Not practical for fast real time applications

MPC is used in applications with slow dynamics. Can we expand the range to include applications with fast dynamics?

Motivation: The practical utility of MPC would be enhanced by faster computations

Model predictive control



Existing research on MPC: optimization of MPC algorithms; offline look up table

Our method

Solution to provide fast online implementation, which benefits real time applications

Dataflow modeling

Dataflow based methodology is well developed for embedded systems, which provides trade-offs among system performance and resource management

Reactive control integrated dataflow model is especially developed for MPC Capable of describing control structures

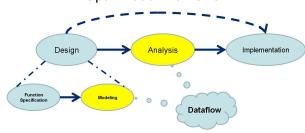
Mutually Exclusive Edge is key concept in RCDF model Mutually Exclusive Production Edge (METP)

$$\sum_{i=1}^{m} I(prd(e_i, j)) = 1, \text{ where } I(x) = \begin{cases} 1, x > 0 \\ 0, x \le 0 \end{cases}$$

Mutually Exclusive Consumption Edge (METC)

$$\sum_{i=1}^{m} I(cns(e_i, j)) = 1, \text{ where } I(x) = \begin{cases} 1, x > 0 \\ 0, x \le 0 \end{cases}$$

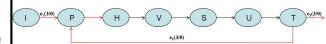
Optimization framework



Case study: Newton-KKT method to solve quadratic programming (QP)

minimize
$$\frac{1}{2} < x, Qx > + < c, x >, \text{ s.t. } Ax \leq b, x \in R^n$$

Newton-KKT in dataflow domain



METP Edges: {e2, e3}; METC Edges: {e1, e2}

I—InitializeValue; P—ParameterCalculation; H—HessianCalculation; V—MiddleValueCalculation; S—SearchDirection; U—Update; T—StoppingCriterion;

Profiling and identifying bottlenecks:

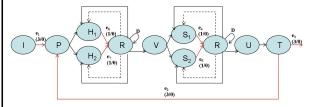
H, S and U are bottlenecks to be resolved

Troubleshooting:

H, S: Sequential version Vs. Multiple version Parallelism

U: Sequential version Vs Data parallelism transformation

Multi version parallelism



METP Edges: {e₂, e₃};

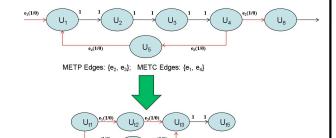
METC Edges: $\{e_1, e_2\}$; $\{e_4, e_5\}$; $\{e_6, e_7\}$.

I—InitializeValue; P—ParameterCalculation; H₁—HessianCalculationOption1;

 ${\rm H_2-\!HessianCalculationOption2}; \ {\rm R-\!MVOS}; \ {\rm V-\!MiddleValueCalculation};$

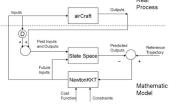
 $S_1 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 1; \ S_2 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1cm} U p date; \ T \hspace{-0.1cm} - \hspace{-0.1cm} Stopping Criterion; \ S_2 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1cm} U p date; \ T \hspace{-0.1cm} - \hspace{-0.1cm} Stopping Criterion; \ S_2 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1cm} U p date; \ T \hspace{-0.1cm} - \hspace{-0.1cm} Stopping Criterion; \ S_3 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1cm} U p date; \ T \hspace{-0.1cm} - \hspace{-0.1cm} Stopping Criterion; \ S_3 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1cm} U p date; \ T \hspace{-0.1cm} - \hspace{-0.1cm} Stopping Criterion; \ S_3 \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1cm} U p date; \ T \hspace{-0.1cm} - \hspace{-0.1cm} Stopping Criterion; \ S_4 \hspace{-0.1cm} - \hspace{-0.1cm} - \hspace{-0.1cm} Search Direction Option 2; \ U \hspace{-0.1cm} - \hspace{-0.1$

Data parallelism transformation



METP Edges: {e₁, e₂}; METC Edges: {e₃, e₄}.

Application: Cessna aircraft



$T_s(sec)$	original	PM+DPV	improve
0.5	0.0859375	0.0281250	67.2%
0.05	0.0945312	0.0291125	69.2%

Conclusions

In terms of control algorithm:

An abstract model was proposed for the control algorithms used in MPC We analyzed the model for performance bottlenecks and methods to improve performance

Different forms of parallelism were introduced to improve the system performance

In terms of MPC:

Improved system performance

Ensured the system reliability

Made MPC practically useful for a larger class of real time applications