

Contents

Preface	xi
Acknowledgments	xvii
Symbols and Acronyms	xix
I Basics of Optimization	1
1 Main Concepts	3
1.1 Optimization Problems	3
1.2 Convexity	6
1.3 Optimality Conditions	9
1.4 Lagrange Duality Theory	10
1.5 Complementary Slackness	13
1.6 Karush-Kuhn-Tucker Conditions	14
2 Linear and Quadratic Optimization	19
2.1 Polyhedra and Polytopes	19
2.2 Linear Programming	20
2.3 Quadratic Programming	27
2.4 Mixed-Integer Optimization	30
3 Numerical Methods for Optimization	33
3.1 Convergence	33
3.2 Unconstrained Optimization	35
3.3 Constrained Optimization	47
4 Polyhedra and P-Collections	71
4.1 General Set Definitions and Operations	71
4.2 Polyhedra and Representations	73

4.3	Polytopal Complexes	76
4.4	Basic Operations on Polytopes	78
4.5	Operations on P-Collections	88
II	Multiparametric Programming	93
5	Multiparametric Nonlinear Programming	95
5.1	Introduction to Multiparametric Programs	95
5.2	General Results for Multiparametric Nonlinear Programs	98
6	Multiparametric Programming: A Geometric Approach	107
6.1	Multiparametric Programs with Linear Constraints	107
6.2	Multiparametric Linear Programming	110
6.3	Multiparametric Quadratic Programming	125
6.4	Multiparametric Mixed-Integer Linear Programming	136
6.5	Multiparametric Mixed-Integer Quadratic Programming	140
6.6	Literature Review	142
III	Optimal Control	145
7	General Formulation and Discussion	147
7.1	Problem Formulation	147
7.2	Solution via Batch Approach	149
7.3	Solution via Recursive Approach	150
7.4	Optimal Control Problem with Infinite Horizon	152
7.5	Lyapunov Stability	156
8	Linear Quadratic Optimal Control	163
8.1	Problem Formulation	163
8.2	Solution via Batch Approach	164
8.3	Solution via Recursive Approach	165
8.4	Comparison of the Two Approaches	166
8.5	Infinite Horizon Problem	168
9	Linear $1/\infty$ Norm Optimal Control	171
9.1	Problem Formulation	171
9.2	Solution via Batch Approach	172
9.3	Solution via Recursive Approach	175
9.4	Comparison of the two Approaches	177
9.5	Infinite Horizon Problem	178

IV	Constrained Optimal Control of Linear Systems	181
10	Controllability, Reachability and Invariance	183
10.1	Controllable and Reachable Sets	183
10.2	Invariant Sets	190
10.3	Robust Controllable and Reachable Sets	195
10.4	Robust Invariant Sets	204
11	Constrained Optimal Control	211
11.1	Problem Formulation	211
11.2	Feasible Solutions	213
11.3	2-Norm Case Solution	218
11.4	1-Norm and ∞ -Norm Case Solution	229
11.5	State Feedback Solution, Minimum-Time Control	239
11.6	Comparison of the Design Approaches and Controllers	241
12	Receding Horizon Control	243
12.1	RHC Idea	243
12.2	RHC Implementation	244
12.3	RHC Main Issues	251
12.4	State Feedback Solution of RHC, 2-Norm Case	257
12.5	State Feedback Solution of RHC, 1-Norm, ∞ -Norm Case	260
12.6	Tuning and Practical Use	262
12.7	Offset-Free Reference Tracking	266
12.8	Literature Review	274
13	Approximate Receding Horizon Control	277
13.1	Stability of Approximate Receding Horizon Control	278
13.2	Barycentric Interpolation	280
13.3	Partitioning and Interpolation Methods	285
14	On-Line Control Computation	301
14.1	Storage and On-Line Evaluation of the PWA Control Law	301
14.2	Gradient Projection Methods Applied to MPC	312
14.3	Interior Point Method Applied to MPC	315
15	Constrained Robust Optimal Control	317
15.1	Problem Formulation	317
15.2	Feasible Solutions	324
15.3	State Feedback Solution, Nominal Cost	330
15.4	State Feedback Solution, Worst-Case Cost, 1-Norm and ∞ -Norm Case	331
15.5	Parametrizations of the Control Policies	336

15.6	Example	342
15.7	Robust Receding Horizon Control	343
15.8	Literature Review	345
V	Constrained Optimal Control of Hybrid Systems	347
16	Models of Hybrid Systems	349
16.1	Models of Hybrid Systems	349
16.2	Piecewise Affine Systems	350
16.3	Discrete Hybrid Automata	356
16.4	Logic and Mixed-Integer Inequalities	361
16.5	Mixed Logical Dynamical Systems	363
16.6	Model Equivalence	365
16.7	The HYSDEL Modeling Language	365
16.8	Literature Review	368
17	Optimal Control of Hybrid Systems	375
17.1	Problem Formulation	375
17.2	Properties of the State Feedback Solution, 2-Norm Case	377
17.3	Properties of the State Feedback Solution, 1-Norm, ∞ -Norm Case	384
17.4	Computation of the Optimal Control Input via Mixed Integer Programming	384
17.5	State Feedback Solution via Batch Approach	389
17.6	State Feedback Solution via Recursive Approach	390
17.7	Discontinuous PWA Systems	399
17.8	Receding Horizon Control	400
	References	405
	Index	421