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% <---- Main Program for quadratic optimal control implemented using Kalman predictor
% on Continuously Stirred Tank Reactor (CSTR) System
% Model for control: State realization of identified ARMAX model
% Plant Simulation : Discrete Linear Perturbation developed from
% mechanistic model
% OR Nonlinear Mechnistic model
% ----->
```

```
clear all ; clc ; close all
```

```
global CSTR_mod ; % Global Data structure containing System related parameters
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```
load CSTR_para % Initialize CSTR_mod data structure and operating conditions
load CSTR_LinMod_I % Load discrete linear model obtained through linearization
% Used only for plant simulation
```

```
% Following local variables are created only for improving readability of the program
n_st = dmod_lin.n_st ; n_op = dmod_lin.n_op ;
n_ip = dmod_lin.n_ip ; n_ud = dmod_lin.n_ud ;
Xs = dmod_lin.Xs ; Ys = dmod_lin.Ys ; % Steady state operating conditions
Us = dmod_lin.Us ; Ws = dmod_lin.Ws ;
phy = dmod_lin.phy ; gama_u = dmod_lin.gama_u ;
gama_d = dmod_lin.gama_d ; C_mat = dmod_lin.C ;
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d_step = -0.2 ; % Variable to introduce step disturbance
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% Note: It is possible to work directly with elements of dmod_lin object
% without requiring creation of above local variables
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samp_T = dmod_lin.T ; % Sampling interval
N_samples = 401 ; % Number of samples in open loop simulation run
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```
fprintf( '\n\n Continuously Stirred Tank Reactor (CSTR): Kalman Filtering Demo ✓
Program ' )
```

```
fprintf( '\n\n\t'),
mod_type = input('Plant Simulation using (0) : Linear (1) : Nonlinear model? ') ;
```

```
%----Initialization for absolute and dev state variables -----
% Create dummy arrays for simulation
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```
xk = zeros(n_st, N_samples) ; % Matrices for saving deviation variables
uk = zeros(n_ip, N_samples) ;
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```
yk = zeros(n_op, N_samples);
dk = zeros(n_ud, N_samples);
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```
state_sigma = [ 0.01 ]'; % Generate state noise sequence for simulation
wk = state_sigma * randn(n_ud, N_samples);
meas_sigma = [ 0.1 ]'; % Generate state noise sequence for simulation
vk = meas_sigma * randn(1, N_samples);
xk(:,1) = [ 0.4 5 ]'; % Initial deviation state in the plant (at k = 0)
yk(:,1) = C_mat * xk(:,1) + vk(1); % Initial dev. Measurement (at k = 0)
dk(:,1) = wk(:,1);
```

```
% Matrices for saving Absolute variables
Xk_abs = zeros(n_st, N_samples);
Uk_abs = zeros(n_ip, N_samples);
Yk_abs = zeros(n_op, N_samples);
Dk_abs = zeros(n_ud, N_samples);
```

```
Xk_abs(:,1) = Xs + xk(:,1); % Plant: Initial abs. state (at k = 0)
Yk_abs(:,1) = C_mat * Xs + yk(:,1); % Initial abs Measurement (at k = 0)
Uk_abs(:,1) = Us + uk(:,1);
Dk_abs(1) = Ws + wk(1);
```

```
% <---- Controller design based on state realization of identified ARMAX model ---->
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```
% Generate state realization of identified ARMAX model for CSTR system
% Note: The state realization itself is equivalent to a Kalman predictor
% and there is no need to carry out observer design separately
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```
load CSTR_IdMod
[phy_id, gama_u_id, C_mat_id, D_mat_id, Lp_inf, z0] = ssdata( cstr_armax );
n_st_id = length( phy_id );
```

```
% Observer Initialization
zkpred = zeros(n_st_id, N_samples); % Create Dummy matrices for estimated states
ek = zeros(n_op, N_samples); % Innovation sequence
ek(:,1) = yk(:,1) - C_mat_id * zkpred(:,1);
```

```
% LQOC (Innovation Bias Formulation) initialization
zsk = zeros(n_st_id, N_samples); % Matrices for saving target states
usk = zeros(n_ip, N_samples);
rk = zeros(n_op, N_samples);
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ek_f = zeros(n_op, N_samples); % Filtered Innovation sequence
phy_e = 0.98 * eye(n_op); % Innovation filter parameter
phy_r = 0.9 * eye(n_op); % Setpoint filter parameter

% Marices required in Target state Computation
Ku_mat = C_mat_id * inv(eye(n_st_id) - phy_id) * gama_u_id;
Ke_mat = C_mat_id * inv(eye(n_st_id) - phy_id) * Lp_inf + eye(n_op);

% Compute Controller gain matrix by solving steady state Riccati eqns.
% State weighting matrix with output control
Wx = C_mat_id' * C_mat_id;
Wu = diag( [1 5] ); % Error weighting matrix
[G_inf, S_inf, EigVal_CL] = dlqr(phy_id, gama_u_id, Wx, Wu);

% <----- Closed Loop Dynamic Simulation ----->
kT = zeros(N_samples,1);
kT(1) = 0 * samp_T; % k = 1 corresponds to time = 0

for k = 2 : N_samples,
    k % Print sampling time on screen
    kT(k) = (k-1) * samp_T;
    % <---- Plant simulation form instnat (k-1) to (k) ---->
    % Integrate the model equations for U(k-1) and W(k-1) to compute X(k) and Y(k) ---->
    if ( mod_type == 0 ) % Process simulation using discrete linear perturbation model
        xk(:,k) = phy * xk(:,k-1) + gama_u * uk(:,k-1) + gama_d * dk(:,k-1);
        yk(:,k) = C_mat * xk(:,k) + vk(:,k);
        Xk_abs(:,k) = Xs + xk(:,k); % Save simulation data in absolute varriables
        Yk_abs(:,k) = Ys + yk(:,k);
    else % Process simulation using nonlinear ODE model
        CSTR_mod.Fc = Uk_abs(1,k-1); % Assign manipulated and disturbance inputs
        CSTR_mod.F = Uk_abs(2,k-1);
        CSTR_mod.Cao = Dk_abs(k-1);
        % Runge Kutta integration over interval [(k-1)T, kT] using MATLAB ODE solver
        [t,Xt] = ode45( 'CSTR_Dynamics', [0 samp_T], Xk_abs(:,k-1) );
        Xk_abs(:,k) = Xt( length(t),:); % State at instnat (k+1)
        Yk_abs(:,k) = C_mat * Xk_abs(:,k) + vk(:,k); % Measured Output at instthat (k)
        xk(:,k) = Xk_abs(:,k) - Xs; % Generate Perturbation variables
        yk(:,k) = Yk_abs(:,k) - Ys;
    end

    % <----- Controller Calculations at k'th sampling instant ----->
    % Specify setpoint

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if ( k < 100 ), setpt = 0 ;
elseif ( k >=101 ), setpt = 5 ; % Step change in setpoint
end
% Generate filtered setpoint trajectory
rk(:,k) = phy_r * rk(:,k-1) + (eye(n_op)-phy_r)* setpt ;

% Identified Model used as state observer
zkpred(:,k) = phy_id * zkpred(:,k-1) + gama_u_id * uk(:,k-1) + Lp_inf * ek(:,k-1) ;
ek(:,k) = yk(:,k) - C_mat_id * zkpred(:,k) ; % Compute Innovation
% Filtered innovation for innovation bias implementation
ek_f(:,k) = phy_e * ek_f(:,k-1) + (eye(n_op) - phy_e) * ek(:,k) ;

% Compute target input and target states using identified model
usk(:,k) = pinv(Ku_mat) * ( rk(:,k) - Ke_mat * ek_f(:,k) ) ;
zsk(:,k) = inv(eye(n_st_id) - phy_id) * ( gama_u_id * usk(:,k) + Lp_inf * ek_f(:,k) ) ;

% Innovation Bias controller implementation
uk(:,k) = usk(:,k) - G_inf * (zkpred(:,k) - zsk(:,k) ) ;
Uk_abs(:,k) = Us + uk(:,k) ;

% <---- Specify distrbance input at k'th instant for plant simulation <---->
if ( k < 200 ), dk(:,k)= wk(:,k-1) ;
elseif ( k >=201 ), dk(:,k)= d_step + wk(:,k-1) ; % Step change in setpoint
end
Dk_abs(k) = Ws + dk(k) ;

end % <---- End of Closed Lopp Simulation Loop <---->

% <---- Display simulation results graphically <---->
Init_Graphics_Style ; % Set parameters for graphics (Optional)
figure(1),subplot(211), plot( kT, xk(1,:) ) ;
xlabel('Sampling Instant'), ylabel('Conc.(mol/m3)'), title( 'Plant State' ) ;
figure(1),subplot(212), plot( kT , xk(2,:), 'xr', kT, rk, 'g' ) ;
xlabel('Sampling Instant'), ylabel('Temp.(K)'), title( 'Controlled Output' ) ;
figure(2),subplot(311), stairs( kT , uk(1,:) ) ;
xlabel('Sampling Instant'), ylabel('Coolent Flow'), title( 'Man. Input Perturbations' ) ;
figure(2),subplot(312), stairs(kT , uk(2,:) ) ;
xlabel('Sampling Instant'), ylabel('Inflow')
figure(2),subplot(313), stairs( kT, dk ) ;
xlabel('Sampling Instant'), ylabel('Inlet Conc. (mol/m3)'), title( 'Unmeas. Dist.
Perturbations' ) ;

```