

```
% <---- Main Program for quadratic optimal control implemented using Kalman predictor
%   on Continuously Stirred Tank Reactor (CSTR) System
%   Model: Discrete Linear model obtained through linearization of mechanistic model
%   Plant Simulation : Discrete Linear model with arbitrary MPM
% ----->
```

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

```
global CSTR_mod ; % Global Data structure containing System related parameters
```

```
load CSTR_para % Initialize CSTR_mod data structure and operating conditions
load CSTR_LinMod_I
```

```
% Nominal model used for used for designing observer and controller
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```
% Following local variables are created only for improving readability of the program
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```
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 ;
```

```
% Note: It is possible to work directly with elements of dmod_lin object
% without requiring creation of above local variables
```

```
samp_T = dmod_lin.T ; % Sampling interval
N_samples = 301 ; % Number of samples in open loop simulation run
```

```
% Matrices for plant simulation: Model Plant Mismatch has been
% introduced deliberately here to demonstrate effectiveness of
% innovation bias approach. Multiplication factors for introducing MPM
% (i.e. 0.8, 1.2 and 0.85) are chosen arbitrarily
```

```
phy_p = 0.8 * phy ; % Plant state transition matrix
gama_u_p = 1.2 * gama_u ; % Plant input coupling matrix
gama_d_p = 0.85 * gama_d ; % Plant disturbance coupling matrix
```

```
d_step = -0.2 ; % Variable to introduce step disturbance
```

%----Initialization for absolute and dev state variables -----

% Create dummy arrays for simulation

% k'th column of these arrays corresponds to vector at k'th sampling instant

xk = zeros(n_st, N_samples); % Matrices for saving deviation variables

uk = zeros(n_ip, N_samples);

yk = zeros(n_op, N_samples);

dk = zeros(n_ud, N_samples);

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) = [0.1 1]'; % 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);

% Observer Initialization

xkpred = zeros(n_st, N_samples); % Create Dummy matrices for estimated states

ek = zeros(n_op, N_samples); % Innovation sequence

ek(:,1) = yk(:,1) - C_mat * xkpred(:,1);

% Steady State Kalman Estimator Design

Qd_mat = state_sigma.^2;

Q_mat = gama_d * Qd_mat * gama_d'; % Cov[w(k)]

R_mat = meas_sigma.^2; % Cov[v(k)]

N_mat = zeros(n_st, n_op); % Cross covariance E{wv'}

% Find Observer Gain matrix by solving steady state Riccati eqns.

dmod_CSTR = ss(phy, gama_u, C_mat, zeros(n_op, n_ip), samp_T);

[KEST, Lp_inf, Pk_pred_inf, Lc_inf, Pk_updt_inf] = kalman(dmod_CSTR, Q_mat, R_mat, N_mat);

% LQOC (Innovation Bias Formulation) initialization

xsk = zeros(n_st, N_samples); % Matrices for saving terget states

usk = zeros(n_ip, N_samples);

rk = zeros(n_op, N_samples);

```

ek_f = zeros(n_op, N_samples); % Filtered Innovation sequence
phy_e = 0.9 * eye(n_op); % Innovation filter parameter
phy_r = 0.85 * eye(n_op); % Setpoint filter parameter

```

```

% Marices required in Target state Computation
Ku_mat = C_mat * inv(eye(n_st) - phy) * gama_u;
Ke_mat = C_mat * inv(eye(n_st) - phy) * Lp_inf + eye(n_op);

```

```

% Compute Controller gain matrix by solving steady state Riccati eqns.
Wx = diag( [ 10 1 ] ); % State weighting matrix
Wu = diag( [0.1 1] ); % Error weighting matrix
[G_inf, S_inf, EigVal_CL] = dlqr(phy, gama_u, Wx, Wu);

```

```

% <----- Closed Loop Dynamic Simulation ----->

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```

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) ---->
% Process simulation using discrete linear perturbation model with MPM ---->

```

```

xk(:,k) = phy_p * xk(:,k-1) + gama_u_p * uk(:,k-1) + gama_d_p * dk(:,k-1);
yk(:,k) = C_mat * xk(:,k) + vk(:,k);

```

```

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

```

```

% Specify setpoint
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;

```

```

% Steady state Kalman Predictor computations from instant (k-1) to k

```

```
xkpred(:,k) = phy * xkpred(:,k-1) + gama_u * uk(:,k-1) + Lp_inf * ek(:,k-1) ;
ek(:,k) = yk(:,k) - C_mat * xkpred(:,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
usk(:,k) = pinv(Ku_mat) * ( rk(:,k) - Ke_mat * ek_f(:,k) ) ;
xsk(:,k) = inv(eye(n_st) - phy) * ( gama_u * usk(:,k) + Lp_inf * ek_f(:,k) ) ;
```

```
% Innovation Bias controller implementation
uk(:,k) = usk(:,k) - G_inf * (xkpred(:,k) - xsk(:,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
```

```
end % <---- End of Dynamic 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.(mod/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' ) ;
```