

Contents

| | |
|---|-----------|
| Preface | xi |
| 1 DAEs, Control, and Optimization | 1 |
| <i>Lorenz Biegler, Stephen Campbell, and Volker Mehrmann</i> | |
| 1.1 Introduction | 1 |
| 1.2 DAEs | 3 |
| 1.3 DAEs and Control | 6 |
| 1.4 Analysis and Control of Linear DAE Systems | 7 |
| 1.5 Optimal Control with DAEs | 8 |
| 1.6 Software for DAEs | 10 |
| 1.7 DAE Applications | 11 |
| Bibliography | 12 |
| 2 Regularization of Linear and Nonlinear Descriptor Systems | 17 |
| <i>Stephen L. Campbell, Peter Kunkel, and Volker Mehrmann</i> | |
| 2.1 Introduction | 17 |
| 2.2 Regularization of Nonlinear Systems | 22 |
| 2.3 Regularization of Linear Descriptor Systems | 28 |
| 2.4 Conclusions | 34 |
| Bibliography | 34 |
| 3 Notes on Linearization of DAEs and on Optimization with Differential-Algebraic Constraints | 37 |
| <i>Roswitha März</i> | |
| 3.1 Introduction | 37 |
| 3.2 Preliminaries | 38 |
| 3.3 Linearizations of Index-One DAEs | 40 |
| 3.4 Linearization: Case Studies | 42 |
| 3.5 Linearizations and Regularity Regions | 47 |
| 3.6 Optimality Condition | 49 |
| 3.7 Specification for Controlled DAEs | 54 |
| Bibliography | 57 |

| | | |
|----------|---|------------|
| 4 | Spectra and Leading Directions for Linear DAEs | 59 |
| | <i>Vu Hoang Linh and Volker Mehrmann</i> | |
| 4.1 | Introduction | 59 |
| 4.2 | A Review of DAE Theory | 60 |
| 4.3 | Lyapunov Spectral Theory for DAEs | 63 |
| 4.4 | Bohl Exponents and Sacker–Sell Spectrum | 69 |
| 4.5 | Leading Directions Associated with Spectral Intervals | 72 |
| 4.6 | Discussion | 75 |
| | Bibliography | 75 |
| 5 | StratiGraph Tool: Matrix Stratifications in Control Applications | 79 |
| | <i>Bo Kågström, Stefan Johansson, and Pedher Johansson</i> | |
| 5.1 | Introduction | 79 |
| 5.2 | Stratification Theory—Some Background | 81 |
| 5.3 | StratiGraph | 86 |
| 5.4 | StratiGraph in Applications | 91 |
| 5.5 | Future Work and Some Open Problems | 97 |
| | Bibliography | 100 |
| 6 | Descriptor System Techniques in Solving $\mathcal{H}_{2/\infty}$-Optimal Fault Detection and Isolation Problems | 105 |
| | <i>Andreas Varga</i> | |
| 6.1 | Introduction | 105 |
| 6.2 | The FDI Problem | 107 |
| 6.3 | The Optimal Model-Matching Approach | 109 |
| 6.4 | Enhanced Optimal Model-Matching Procedure | 111 |
| 6.5 | Computational Issues | 114 |
| 6.6 | Illustrative Example | 119 |
| 6.7 | Conclusions | 123 |
| | Bibliography | 123 |
| 7 | Normal Forms, High-Gain, and Funnel Control for Linear Differential-Algebraic Systems | 127 |
| | <i>Thomas Berger, Achim Ilchmann, and Timo Reis</i> | |
| 7.1 | Introduction | 128 |
| 7.2 | Normal Forms | 139 |
| 7.3 | Zero Dynamics | 143 |
| 7.4 | Stabilization by Constant High-Gain Output Feedback | 146 |
| 7.5 | Funnel Control | 148 |
| 7.6 | Application: Position and Velocity Control of a Mechanical System with Springs, Masses, and Dampers | 149 |
| 7.7 | Appendix: Proofs | 154 |
| | Bibliography | 163 |
| 8 | Linear-Quadratic Optimal Control Problems with Switch Points and a Small Parameter | 165 |
| | <i>Galina Kurina</i> | |
| 8.1 | Introduction | 165 |

| | | |
|-----------|--|------------|
| 8.2 | Control Optimality Conditions for Problems with Intermediate Points | 167 |
| 8.3 | Asymptotic Solutions of Problems with a Small Parameter | 172 |
| | Bibliography | 185 |
| 9 | Mixed-Integer DAE Optimal Control Problems: Necessary Conditions and Bounds | 189 |
| | <i>Matthias Gerds and Sebastian Sager</i> | |
| 9.1 | Introduction | 189 |
| 9.2 | Time Transformation | 190 |
| 9.3 | Necessary Conditions for Optimality | 194 |
| 9.4 | On the Relation between Relaxed and Integer Solutions | 202 |
| 9.5 | Numerical Benchmark | 205 |
| 9.6 | Summary | 209 |
| | Bibliography | 209 |
| 10 | Optimal Control of a Delay PDE | 213 |
| | <i>John T. Betts, Stephen L. Campbell, and Karmethia C. Thompson</i> | |
| 10.1 | Introduction | 213 |
| 10.2 | DDEs | 215 |
| 10.3 | Direct Transcription Method | 216 |
| 10.4 | Delay PDE Example | 219 |
| 10.5 | Method of Lines Formulation | 220 |
| 10.6 | Delay PDE with Single Control | 222 |
| 10.7 | Delay PDE with Spatial Control | 224 |
| 10.8 | Delay PDE with Spatial Control and Spatial Delay | 227 |
| 10.9 | Summary and Conclusions | 228 |
| | Bibliography | 229 |
| 11 | Direct Transcription with Moving Finite Elements | 233 |
| | <i>Weifeng Chen, Kexin Wang, Zhijiang Shao, and Lorenz T. Biegler</i> | |
| 11.1 | Introduction | 233 |
| 11.2 | Multiperiod Dynamic Optimization | 234 |
| 11.3 | NLP Formulations and Solution | 236 |
| 11.4 | Moving Finite Element Optimization Strategy | 240 |
| 11.5 | Examples | 242 |
| 11.6 | Conclusions and Future Work | 250 |
| | Bibliography | 251 |
| 12 | Solving Parameter Estimation Problems with SOCX | 253 |
| | <i>Jason J. Boisvert, Matthew W. Donaldson, and Raymond J. Spiteri</i> | |
| 12.1 | Introduction | 253 |
| 12.2 | Parameter Estimation Problems and Software | 254 |
| 12.3 | Functionality of the EF2SOCX Translator | 258 |
| 12.4 | Numerical Experiments | 260 |
| 12.5 | Conclusions and Future Work | 268 |
| 12.6 | Appendix on Optimal Control Problems | 269 |
| | Bibliography | 271 |

| | | |
|-----------|---|------------|
| 13 | Control of Integrated Chemical Process Systems Using Underlying DAE Models | 273 |
| | <i>Michael Baldea and Prodromos Daoutidis</i> | |
| 13.1 | Introduction | 273 |
| 13.2 | Preliminaries | 274 |
| 13.3 | Generic Model of Integrated Process Systems | 275 |
| 13.4 | Reduced Order Modeling | 277 |
| 13.5 | Control of Integrated Process Systems | 279 |
| 13.6 | Closed-Loop Stability | 281 |
| 13.7 | Case Study: Control of an Energy Integrated Process | 282 |
| 13.8 | Conclusions | 289 |
| | Bibliography | 290 |
| 14 | DMPC for Building Temperature Regulation | 293 |
| | <i>Yudong Ma, Stefan Richter, and Francesco Borrelli</i> | |
| 14.1 | Introduction | 293 |
| 14.2 | System Model | 294 |
| 14.3 | DMPC | 302 |
| 14.4 | Simulation Results | 308 |
| 14.5 | Conclusions | 312 |
| | Bibliography | 312 |
| 15 | Dynamic Regularization, Level Set Shape Optimization, and Computed Myography | 315 |
| | <i>Kees van den Doel and Uri M. Ascher</i> | |
| 15.1 | Introduction | 315 |
| 15.2 | Computed Myography | 318 |
| 15.3 | Level Sets and Shape Optimization | 321 |
| 15.4 | Summary | 323 |
| | Bibliography | 324 |
| 16 | The Application of Pontryagin's Minimum Principle for Endpoint Optimization of Batch Processes | 327 |
| | <i>Srinivas Palanki</i> | |
| 16.1 | Introduction | 327 |
| 16.2 | Problem Formulation and Mathematical Preliminaries | 328 |
| 16.3 | The Classical Optimal Control Perspective and Optimal State Feedback Synthesis | 330 |
| 16.4 | Application | 334 |
| 16.5 | Further Reading | 336 |
| | Bibliography | 337 |
| | Index | 339 |