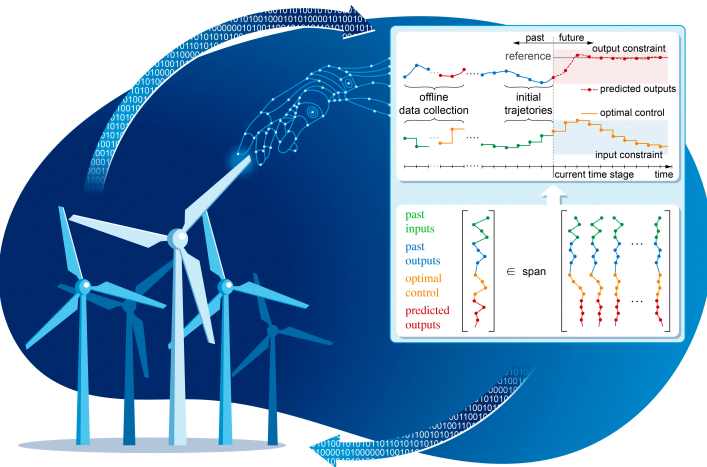


# Data-Enabled Predictive Control of Autonomous Energy Systems



Florian Dörfler

ETH Zürich

KIOS 2024

Graduate  
School

# Acknowledgements



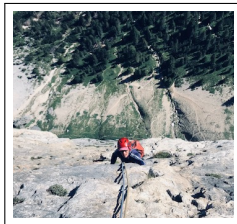
Jeremy Coulson



Linbin Huang



John Lygeros



Ivan Markovsky

Further:

Ezzat Elokda,  
Paul Beuchat,  
Daniele Alpago,  
Jianzhe (Trevor) Zhen,  
Claudio de Persis,  
Pietro Tesi,  
Henk van Waarde,  
Eduardo Prieto,  
Saverio Bolognani,  
Andrea Favato,  
Paolo Carlet,  
Andrea Martin,  
Luca Furieri,  
Giancarlo Ferrari-Trecate,  
Keith Moffat,

...

& many master students

# Thoughts on data in control systems

increasing role of *data-centric methods*  
in science / engineering / industry due to

- *methodological advances* in statistics, optimization, & machine learning (ML)
- unprecedented availability of *brute force*: deluge of data & computational power
- ... and *frenzy* surrounding big data & ML

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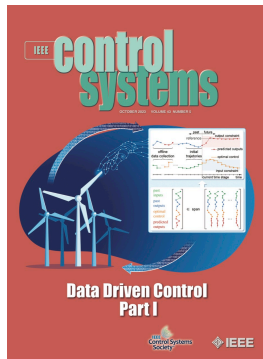
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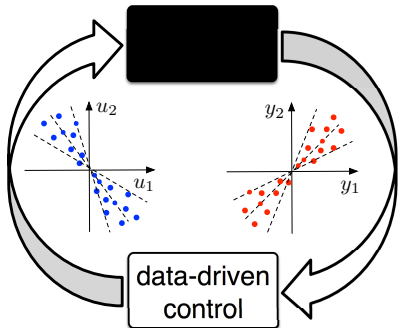
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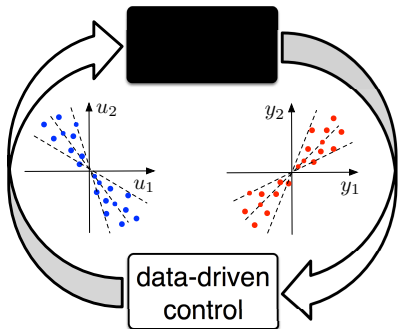
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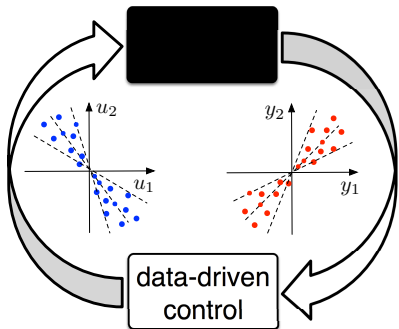
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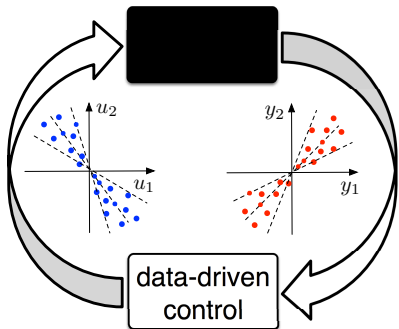
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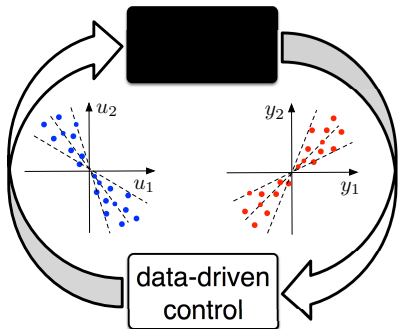


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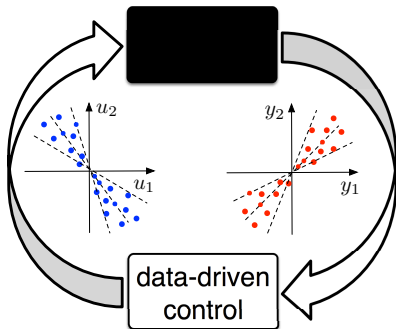
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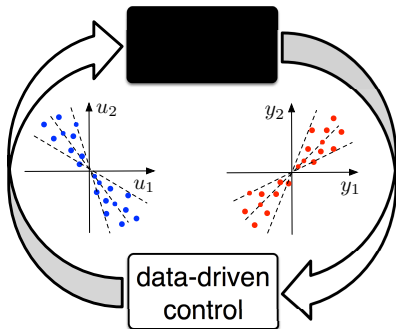
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minimize control cost  $(u, x)$   
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*input*  
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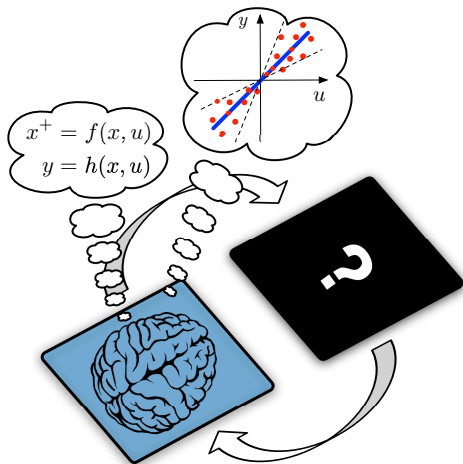
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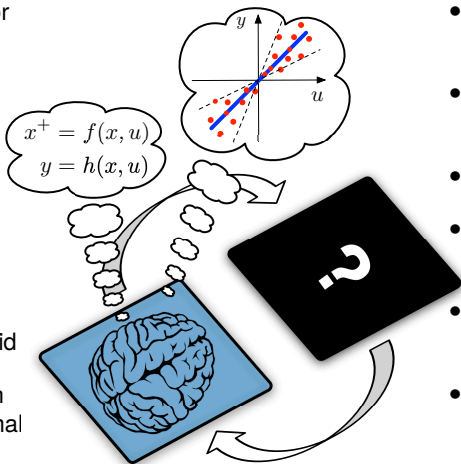
Additionally: account for *uncertainty* (hard to propagate in indirect approach)

# Indirect (models) vs. direct (data)



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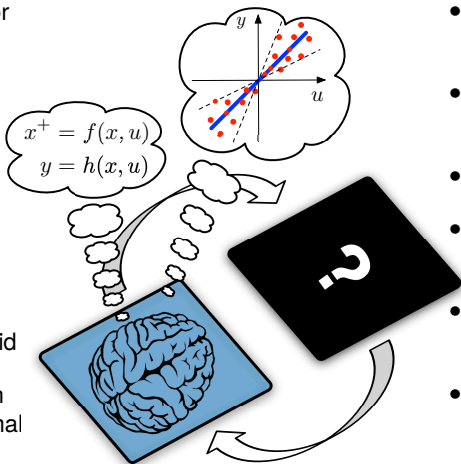
- models are useful for design & beyond
- modular → easy to debug & interpret
- id = noise filtering
- id = projection on model class
- harder to propagate uncertainty through id
- no robust separation principle → suboptimal
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- some models too complex to be useful
- end-to-end → suitable for non-experts
- design handles noise
- harder to inject side info but no bias error
- transparent: no unmodeled dynamics
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lots of pros, cons, counterexamples, & ***no universal conclusions*** [discussion]

# A direct approach: dictionary + MPC

## ① trajectory *dictionary learning*

- motion primitives / basis functions
- theory: Koopman & Liouville  
practice: (E)DMD & particles

## ② *MPC* optimizing over dictionary span



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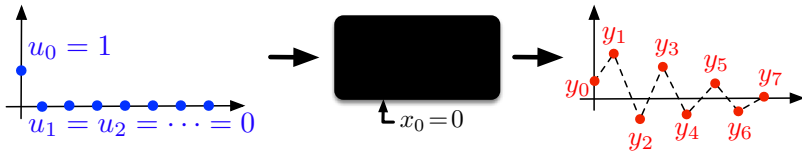
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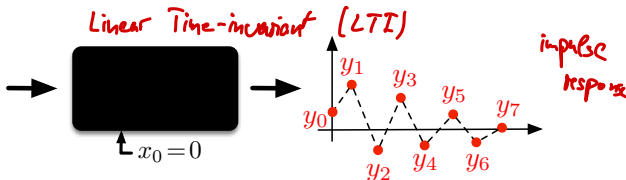
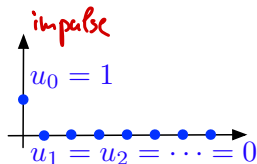
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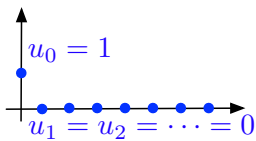
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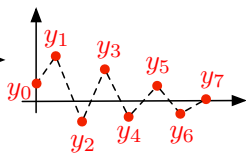
$$\left. \begin{array}{l} u = \delta_0 \\ x_0 = 0 \end{array} \right\} y(t) = g(t) = \{g_0, g_1, g_2, \dots\}$$

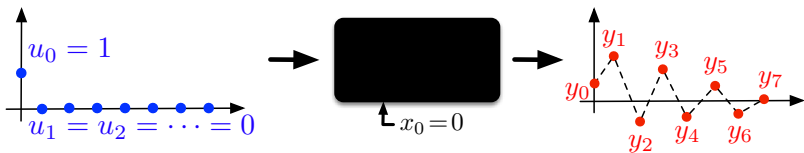
↑  
impulse response

response to any other input  $u(t)$  is  $y(t) = \sum_{\tau=0}^{t-1} g(t-\tau) \cdot u(\tau)$



$x_0 = 0$



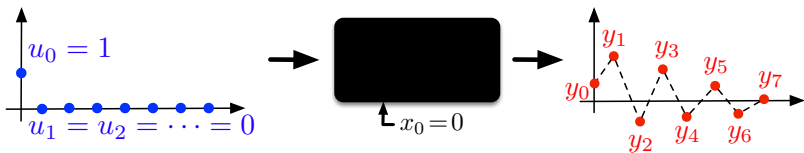


Now what if we had the impulse response recorded in our data-library?

$$[g_0 \quad g_1 \quad g_2 \quad \dots] = [y_0^d \quad y_1^d \quad y_2^d \quad \dots]$$

response to any new input  $u_{\text{future}}(t)$  is

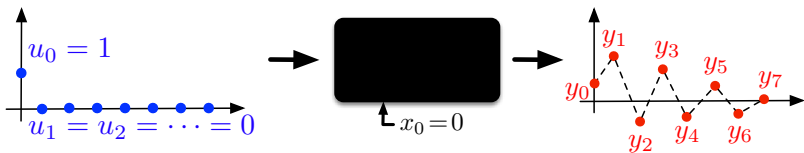
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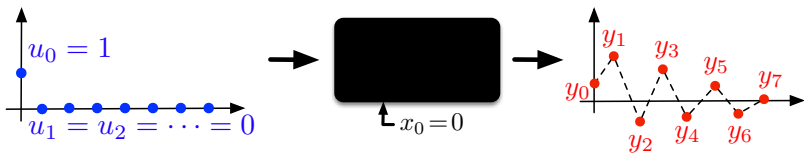


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**today**: arbitrary, finite, & corrupted data, ... stochastic & nonlinear ?



# Today's menu

1. behavioral system theory: *fundamental lemma*
2. *DeePC*: data-enabled predictive control
3. robustification via salient *regularizations*
4. cases studies from *wind* & *power systems*  
+ *tomatoes*

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→ tutorial [[link](#)] to get started

- [[link](#)] to graduate school material
- [[link](#)] to survey
- [[link](#)] to related bachelor lecture
- [[link](#)] to related publications

**DATA-DRIVEN CONTROL BASED ON BEHAVIORAL APPROACH:  
FROM THEORY TO APPLICATIONS IN POWER SYSTEMS**

Ivan Markovsky, Linbin Huang, and Florian Dörfler

I. Markovsky is with ICREA, Pg. Lluís Companys 23, Barcelona, and CIMNE, Gran Capitán, Barcelona, Spain  
(e-mail: imarkovsky@cimne.upc.edu).

L. Huang and F. Dörfler are with the Automatic Control Laboratory, ETH Zürich, 8092 Zürich, Switzerland (e-mails: linhuang@ethz.ch, dorfler@ethz.ch).

# Organization of this lecture

- I will *teach the basics* & provide pointers to more sophisticated research material → study cutting-edge papers yourself
- it's a school: so we will spend time on the *board* → take notes



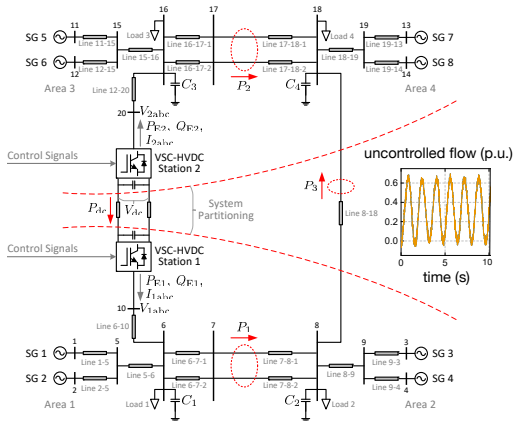
- We teach this material also in the ETH Zürich bachelor & have plenty of *background material* + implementation experience → please reach out to me or Saverio if you need anything
- we will take a *break* after 90 minutes → coffee ☺

# Preview

**complex** 4-area power **system**:

large ( $n = 208$ ), few sensors (8),  
nonlinear, noisy, stiff, input  
constraints, & decentralized  
control specifications

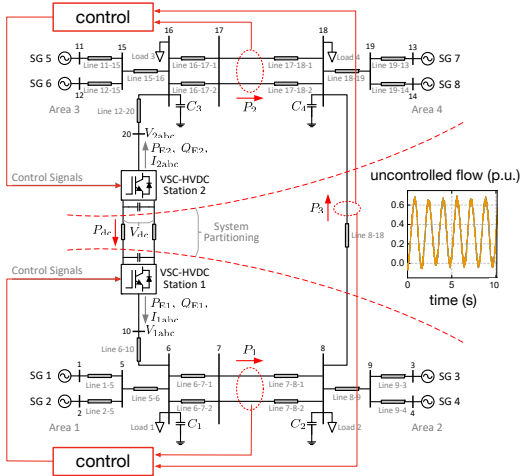
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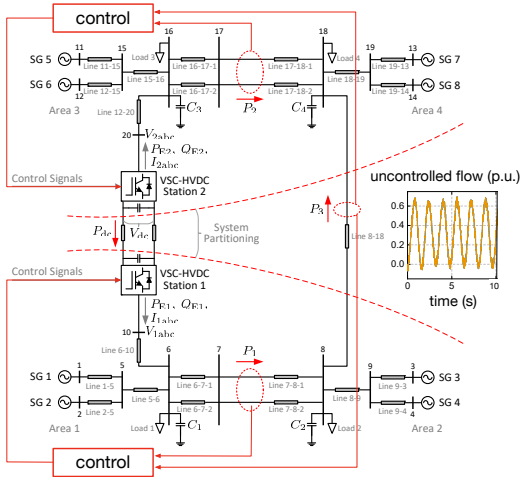
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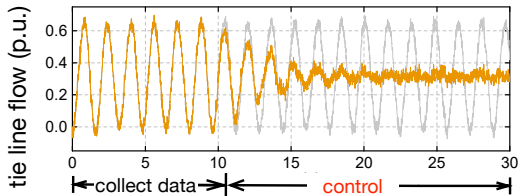
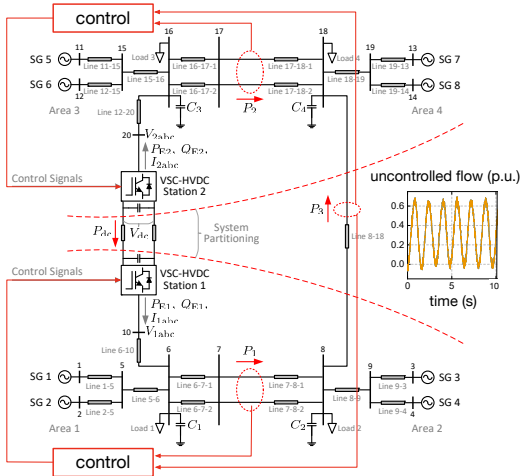
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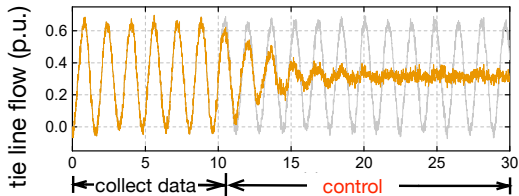
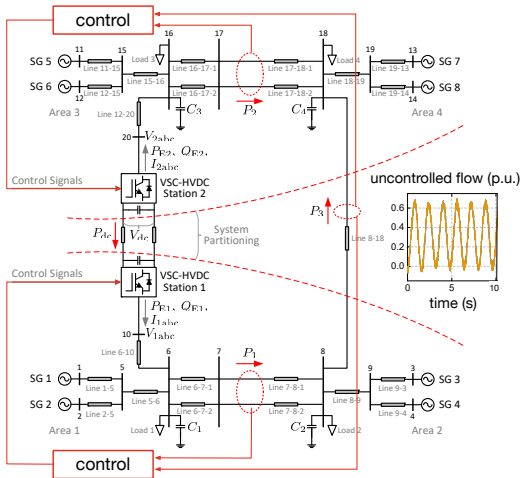




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seek a method that **works**  
**reliably**, can be **efficiently**  
 implemented, & **certifiable**

→ automating ourselves

# Reality check: black magic or hoax ?

surely, nobody would put apply such a **shaky data-driven method**

- on the **world's most complex engineered system** (the electric grid),
- using the **world's biggest actuators** (Gigawatt-sized HVDC links),
- and subject to **real-time, safety, stability, constraints** ... right?

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Dear Linbin and Florian,

I just submitted a very favourable review of your paper [...] which I believe could be of importance to our work at Hitachi Power Grids. We do have [...] require off-line tuning that [...] commissioning engineer can do on his own [...] an adaptive approach would be very interesting.

If possible I would like to try the decentralized DeePC approach with our more detailed HVDC system models on the interarea oscillation problem. Could so some code be made available [...] ? Would you be interested in working together to do such a demonstration ? [...]



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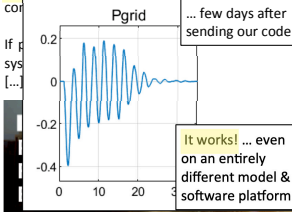
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... few days after sending our code

DeePC approach with our more detailed HVDC problem. Could so some code be made available her to do such a demonstration ? [...]

If p  
sys  
[...]



It works! ... even on an entirely different model & software platform



**HITACHI** **ABB**

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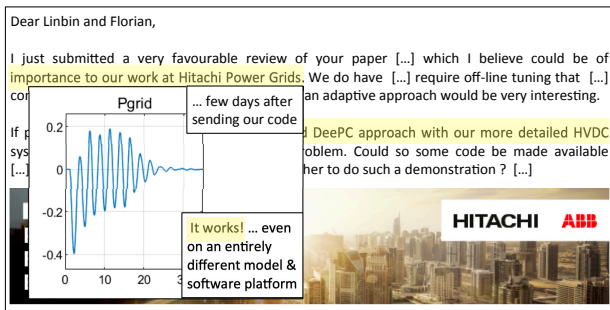
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The screenshot shows an email interface. On the left, there is a vertical scrollbar. The main content area contains the text of the email. A plot titled 'Pgrid' is embedded in the email body. The plot shows a blue line oscillating between approximately -0.4 and 0.2 on the y-axis, with the x-axis ranging from 0 to 30. The plot is overlaid with a white grid. To the right of the plot, there are two yellow callout boxes containing text. At the bottom right of the email content, there is a banner image of a city skyline with the logos for HITACHI and ABB.

Time (x-axis)	Value (y-axis)
0	-0.4
5	0.15
10	-0.25
15	0.18
20	-0.1
25	0.05
30	0.0

at least someone believes that our method is practically useful ...

# LTI system representations

• ARX:  $y(t+2) + 2y(t+1) + 3y(t) = 4u(t)$   
/ |  
auto-regressive

exogenous input

• ARX  $\rightarrow$  state space:  $x(t) = \begin{bmatrix} y(t) \\ y(t+1) \end{bmatrix}$

• ARX  $\rightarrow$  transfer

$$x(t+1) = \begin{bmatrix} 0 & 1 \\ -3 & -2 \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ 4 \end{bmatrix} u(t)$$

function:  $y(t) = [1 \ 0] x(t)$

$$Y(z) = \frac{4}{z^2 + 2z + 3} U(z)$$

$\leadsto$  these are all parametric kernel representations

$$\begin{cases} y(t+2) + 2y(t+1) + 3y(t) = 4u(t) \\ \text{time shift } z \cdot y(t) = y(t+1) \end{cases}$$

$$[z^2 + 2z + 3, 4] \begin{bmatrix} y(t) \\ u(t) \end{bmatrix} = 0$$

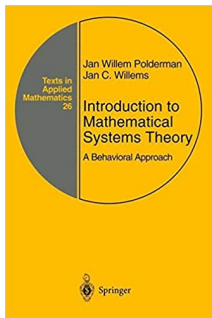
^ kernel representation ^

# Behavioral view on dynamical systems

**Definition:** A discrete-time *dynamical system* is a 3-tuple  $(\mathbb{Z}_{\geq 0}, \mathbb{W}, \mathcal{B})$  where

- (i)  $\mathbb{Z}_{\geq 0}$  is the *discrete-time axis*,
  - (ii)  $\mathbb{W}$  is the *signal space*, &
  - (iii)  $\mathcal{B} \subseteq \mathbb{W}^{\mathbb{Z}_{\geq 0}}$  is the *behavior*.
- }  $\mathcal{B}$  is the set of all trajectories

$\underbrace{\hspace{10em}}_{\text{set of all discrete time series } \mathbb{W}}$





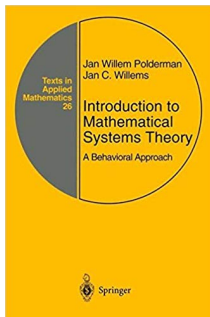
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- (ii) & *time-invariant* if  $\mathcal{B} \subseteq \sigma\mathcal{B}$ , where  $\sigma w_t = w_{t+1}$ .



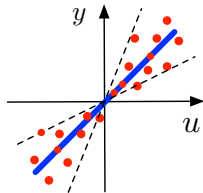
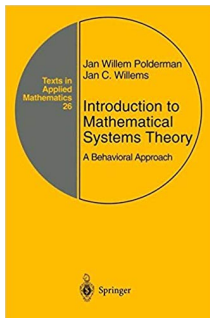
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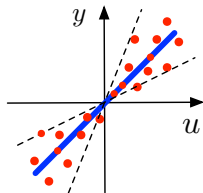
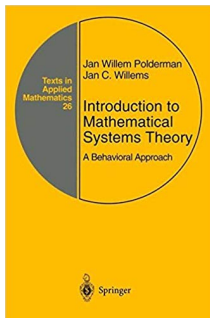
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LTI system = shift-invariant subspace of trajectory space  
→ abstract perspective suited for **data-driven control**



# Properties of the LTI trajectory space

$\bullet$  model  $x(t+1) = A x(t) + B u(t)$   $A \in \mathbb{R}^{n \times n}$   $B \in \mathbb{R}^{n \times m}$   
 $y(t) = C x(t) + D u(t)$   $C \in \mathbb{R}^{p \times n}$   $D \in \mathbb{R}^{p \times m}$   
 $x(0) = x_{ini}$

$$\begin{aligned}
 x(0) &= x_{ini} \\
 x(1) &= A x_{ini} + B u(0) \\
 x(2) &= A^2 x_{ini} + A B u(0) + B u(1) \\
 &\vdots \\
 &\quad + B u(n-1)
 \end{aligned}$$

$$y(t) = C A^t x_{ini} + \sum_{\tau=0}^{t-1} C A^{\tau} B u(\tau) + D u(t)$$

in vector notation:

$$\begin{bmatrix} y(0) \\ y(1) \\ y(2) \\ \vdots \\ y(T) \end{bmatrix} = \begin{bmatrix} C \\ C A \\ C A^2 \\ \vdots \\ C A^T \end{bmatrix} x_{ini} + \begin{bmatrix} D & & & & \\ C B & D & & & \\ C A B & C B & D & & \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ C A^{T-1} B & \dots & & & \end{bmatrix} \begin{bmatrix} u(0) \\ \vdots \\ u(T) \end{bmatrix}$$

extended  
observability matrix  $O_T$

$\mathcal{E}_T$ : extended  
impulse response matrix

compactly:  $y = \mathcal{O}_T \cdot x_{ini} + \mathcal{L}_T \cdot u$

• observability:  $x_{ini}$  can be reconstructed from  $(y, u)$   
 from  $\bullet \Leftrightarrow \text{rank } \mathcal{O}_T = n$

• the smallest integer  $\ell$  so that  $\mathcal{O}_T$  has rank  $n$  is  
 called the lag of the system:  $\begin{cases} \ell = n & \text{for a SISO system} \\ \ell \leq n & \text{for MIMO} \end{cases}$

$\Rightarrow$  given past data  $u_{ini} = \begin{bmatrix} u^{(0)} \\ u^{(1)} \\ \vdots \\ u^{(T_{ini})} \end{bmatrix}$  and  $y_{ini} = \begin{bmatrix} y^{(0)} \\ \vdots \\ y^{(T_{ini})} \end{bmatrix}$

$\Rightarrow x_{ini}$  can be uniquely reconstructed  $\Leftrightarrow T_{ini} \geq \ell$

dimension of the LTI trajectory space

$\forall x_{ini} \in \mathbb{R}^n$ , what is the dimension of

$$\begin{bmatrix} u \\ y \end{bmatrix} = \begin{bmatrix} u(0) \\ \vdots \\ u(T) \\ \hline y(0) \\ \vdots \\ y(T) \end{bmatrix} = \begin{bmatrix} 0 & I \\ \mathcal{O}_T & \mathcal{E}_T \end{bmatrix} \begin{bmatrix} x_{ini} \\ u \end{bmatrix}$$

$\in \mathbb{R}^n$

$\mathbb{R}^{m \cdot T}$

column has rank  $n$  for  $T \geq 1$

column always has rank  $m \cdot T$

$\Rightarrow$  dimension of  $\begin{bmatrix} u \\ y \end{bmatrix} = m \cdot T + n$  for  $T \geq 1$

# LTI systems & matrix time series

foundation of subspace system identification & signal recovery algorithms



# LTI systems & matrix time series

foundation of subspace system identification & signal recovery algorithms



$(u(t), y(t))$  satisfy LTI

**difference equation**

$$b_0 u_t + b_1 u_{t+1} + \dots + b_n u_{t+n} + a_0 y_t + a_1 y_{t+1} + \dots + a_n y_{t+n} = 0$$

(ARX / kernel representation)



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$[0 \ b_0 \ a_0 \ b_1 \ a_1 \ \dots \ b_n \ a_n \ 0]$  in left nullspace  
of *trajectory matrix* (collected data)

$$\mathcal{H} \begin{pmatrix} u^d \\ y^d \end{pmatrix} = \begin{bmatrix} \begin{pmatrix} u_{1,1}^d \\ y_{1,1}^d \\ u_{2,1}^d \\ y_{2,1}^d \\ \vdots \\ u_{T,1}^d \\ y_{T,1}^d \end{pmatrix} & \begin{pmatrix} u_{1,2}^d \\ y_{1,2}^d \\ u_{2,2}^d \\ y_{2,2}^d \\ \vdots \\ u_{T,2}^d \\ y_{T,2}^d \end{pmatrix} & \begin{pmatrix} u_{1,3}^d \\ y_{1,3}^d \\ u_{2,3}^d \\ y_{2,3}^d \\ \vdots \\ u_{T,3}^d \\ y_{T,3}^d \end{pmatrix} & \dots \end{bmatrix}$$

1st experiment
2nd
3rd ...

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under assumptions

# Fundamental Lemma



Given: data  $\begin{pmatrix} u_i^d \\ y_i^d \end{pmatrix} \in \mathbb{R}^{m+p}$

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set of all  $T$ -length trajectories =  
 $\left\{ (u, y) \in \mathbb{R}^{(m+p)T} : \exists x \in \mathbb{R}^{nT} \text{ s.t.} \right.$   
 $\left. x^+ = Ax + Bu, y = Cx + Du \right\}$

parametric state-space model

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$\equiv$

colspan  $\begin{bmatrix} \begin{pmatrix} u_{1,1}^d \\ y_{1,1}^d \end{pmatrix} & \begin{pmatrix} u_{1,2}^d \\ y_{1,2}^d \end{pmatrix} & \begin{pmatrix} u_{1,3}^d \\ y_{1,3}^d \end{pmatrix} & \dots \\ \begin{pmatrix} u_{2,1}^d \\ y_{2,1}^d \end{pmatrix} & \begin{pmatrix} u_{2,2}^d \\ y_{2,2}^d \end{pmatrix} & \begin{pmatrix} u_{2,3}^d \\ y_{2,3}^d \end{pmatrix} & \dots \\ \vdots & \vdots & \vdots & \vdots \\ \begin{pmatrix} u_{T,1}^d \\ y_{T,1}^d \end{pmatrix} & \begin{pmatrix} u_{T,2}^d \\ y_{T,2}^d \end{pmatrix} & \begin{pmatrix} u_{T,3}^d \\ y_{T,3}^d \end{pmatrix} & \dots \end{bmatrix}$

raw data (every column is an experiment)

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raw data (every column is an experiment)

if and only if the trajectory matrix has rank  $m \cdot T + n$  for all  $T > \ell$

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all trajectories constructible from finitely many previous trajectories

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all trajectories constructible from finitely many previous trajectories

- standing on the shoulders of giants:**  
 classic Willems' result was only "if" & required further assumptions: Hankel, persistency of excitation, controllability

A note on persistency of excitation  
 Jan C. Willems<sup>a</sup>, Paolo Rapisarda<sup>b</sup>, Ivan Markovskiy<sup>a,\*</sup>, Bart L.M. De Moor<sup>a</sup>  
<sup>a</sup>ESAT, SCDSISTA, K.U. Leuven, Kasteelpark Arenberg 10, B 3001 Leuven, Heverlee, Belgium  
<sup>b</sup>Department of Mathematics, University of Maastricht, 6200 MD Maastricht, The Netherlands  
Received 3 June 2004; accepted 7 September 2004  
 Available online 30 November 2004

$$\left\{ (u, y) \in \mathbb{R}^{(m+p)T} : \exists x \in \mathbb{R}^{nT} \text{ s.t. } \begin{aligned} x^+ &= Ax + Bu, \\ y &= Cx + Du \end{aligned} \right\} = \text{colspan} \begin{bmatrix} \begin{pmatrix} u_{1,1}^d \\ y_{1,1}^d \end{pmatrix} & \begin{pmatrix} u_{1,2}^d \\ y_{1,2}^d \end{pmatrix} & \begin{pmatrix} u_{1,3}^d \\ y_{1,3}^d \end{pmatrix} & \dots \\ \begin{pmatrix} u_{2,1}^d \\ y_{2,1}^d \end{pmatrix} & \begin{pmatrix} u_{2,2}^d \\ y_{2,2}^d \end{pmatrix} & \begin{pmatrix} u_{2,3}^d \\ y_{2,3}^d \end{pmatrix} & \dots \\ \vdots & \vdots & \vdots & \vdots \\ \begin{pmatrix} u_{T,1}^d \\ y_{T,1}^d \end{pmatrix} & \begin{pmatrix} u_{T,2}^d \\ y_{T,2}^d \end{pmatrix} & \begin{pmatrix} u_{T,3}^d \\ y_{T,3}^d \end{pmatrix} & \dots \end{bmatrix}$$

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- terminology **fundamental** is justified: motion primitives, subspace SysID, dictionary learning, (E)DMD, ... all implicitly rely on this equivalence

set of all  $T$ -length trajectories =

$$\left\{ (u, y) \in \mathbb{R}^{(m+p)T} : \exists x \in \mathbb{R}^{nT} \text{ s.t. } \begin{aligned} x^+ &= Ax + Bu, y = Cx + Du \end{aligned} \right\} = \text{colspan} \begin{bmatrix} \begin{pmatrix} u_{1,1}^d \\ y_{1,1}^d \end{pmatrix} & \begin{pmatrix} u_{1,2}^d \\ y_{1,2}^d \end{pmatrix} & \begin{pmatrix} u_{1,3}^d \\ y_{1,3}^d \end{pmatrix} & \dots \\ \begin{pmatrix} u_{2,1}^d \\ y_{2,1}^d \end{pmatrix} & \begin{pmatrix} u_{2,2}^d \\ y_{2,2}^d \end{pmatrix} & \begin{pmatrix} u_{2,3}^d \\ y_{2,3}^d \end{pmatrix} & \dots \\ \vdots & \vdots & \vdots & \vdots \\ \begin{pmatrix} u_{T,1}^d \\ y_{T,1}^d \end{pmatrix} & \begin{pmatrix} u_{T,2}^d \\ y_{T,2}^d \end{pmatrix} & \begin{pmatrix} u_{T,3}^d \\ y_{T,3}^d \end{pmatrix} & \dots \end{bmatrix}$$

all trajectories constructible from finitely many previous trajectories

- **standing on the shoulders of giants:** classic Willems' result was only "if" & required further assumptions: Hankel, persistency of excitation, controllability

A note on persistency of excitation  
 Jan C. Willems<sup>a</sup>, Paolo Rapisarda<sup>b</sup>, Ivan Markovskiy<sup>a,\*</sup>, Bart L.M. De Moor<sup>a</sup>  
<sup>a</sup>ESAT, SCDSISTA, K.U. Leuven, Kasteelpark Arenberg 10, B 3001 Leuven, Heverlee, Belgium  
<sup>b</sup>Department of Mathematics, University of Maastricht, 6200 MD Maastricht, The Netherlands  
 Received 3 June 2004; accepted 7 September 2004  
 Available online 30 November 2004

- terminology **fundamental** is justified: motion primitives, subspace SysID, dictionary learning, (E)DMD, ... all implicitly rely on this equivalence
- many recent **extensions** to other **system classes** (bi-linear, descriptor, LPV, delay, Volterra series, Wiener-Hammerstein, ...), other **matrix data structures** (mosaic Hankel, Page, ...), & other **proof methods**

# Input design for Fundamental Lemma



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**Definition:** The data signal  $u^d \in \mathbb{R}^{mT_d}$  of length  $T_d$  is **persistently**

**exciting of order  $T$**  if the Hankel matrix  $\begin{bmatrix} u_1 & u_2 & \dots & u_{T_d-T+1} \\ \vdots & \vdots & \ddots & \vdots \\ u_T & u_{T+1} & \dots & u_{T_d} \end{bmatrix}$  is of full rank.

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for full rank:  $T_d - T + 1 \geq mT \Rightarrow T_d$  is sufficiently

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**Input design** [Willems et al, '05]: Controllable LTI system & persistently exciting input  $u^d$  of order  $T + n \implies \text{rank} \left( \mathcal{H} \left( \begin{smallmatrix} u^d \\ y^d \end{smallmatrix} \right) \right) = mT + n$ .



# Data matrix structures & preprocessing

- trajectory matrix  $f(w) \begin{matrix} \swarrow \\ [u^T \\ g^T] \end{matrix} = \left[ \begin{array}{c|c|c} \text{1st} & \text{2nd} & \dots \\ \text{experiment} & \text{experiment} & \end{array} \right]$

requires independent experiment

- page matrix  $= f(w) = \left[ \begin{array}{ccc|c} w_1 & w_{T+1} & w_{2T+1} & \dots \\ w_2 & w_{T+2} & \vdots & \\ \vdots & \vdots & \vdots & \\ w_T & w_{2T} & \vdots & \end{array} \right]$

requires one long experiment

- Hankel matrix  $= f(w) = \left[ \begin{array}{ccc|c} w_1 & w_2 & w_3 & \dots \\ \vdots & \vdots & \vdots & \\ w_T & w_{T+1} & w_{T+2} & \end{array} \right]$

requires one short experiment

... or any combinations...

Pre-processing of noisy data: if  $w^d$  is noisy,  
then all of the above matrices have full rank.

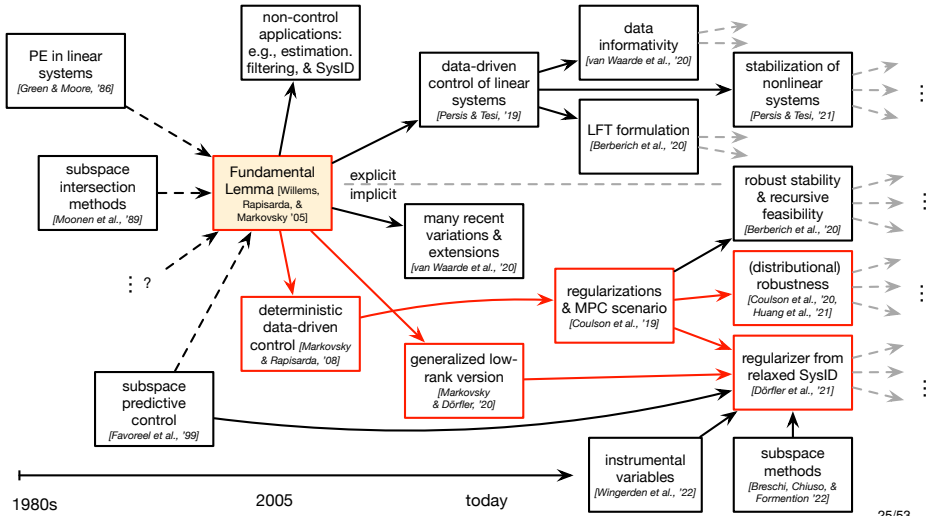
Low-rank-preprocessing:  $\min_{\tilde{w}} \| \tilde{w} - w^d \|$   
= find the closest  
low-rank data  $\text{rank}(H(\tilde{w})) = mL + n$

$\Rightarrow$  standard solution is to take an SVD of  $H(w^d)$   
and only keep the largest  $mL + n$  singular values

$\Rightarrow$  is optimal if the matrix is unstructured

... but does not apply time series are correlated

# Bird's view & today's sample path through the accelerating literature



# Output Model Predictive Control (MPC)

$$\begin{aligned} & \underset{u, x, y}{\text{minimize}} && \sum_{k=1}^{T_{\text{future}}} \|y_k - r_k\|_Q^2 + \|u_k\|_R^2 \\ & \text{subject to} && \left. \begin{aligned} x_{k+1} &= Ax_k + Bu_k \\ y_k &= Cx_k + Du_k \end{aligned} \right\} \forall k \in \{1, \dots, T_{\text{future}}\} \\ & && \left. \begin{aligned} u_k &\in \mathcal{U} \\ y_k &\in \mathcal{Y} \end{aligned} \right\} \forall k \in \{1, \dots, T_{\text{future}}\} \end{aligned}$$

**quadratic cost** with  
 $R \succ 0, Q \succeq 0$  & ref.  $r$

**model for prediction**  
with  $k \in [1, T_{\text{future}}]$

**hard operational or safety constraints**

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 $T_{\text{ini}} \geq \text{lag}$  (many flavors)

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Elegance aside, for an LTI plant, deterministic, & with known model, MPC is the **gold standard of control**.



# Data-enabled Predictive Control (**DeePC**)

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**non-parametric  
model** for **prediction**  
and **estimation**

hard operational or  
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- real-time measurements  $(u_{\text{ini}}, y_{\text{ini}})$  for estimation

- trajectory matrix  $\mathcal{H} \begin{pmatrix} u^d \\ y^d \end{pmatrix}$  from past  
experimental data

updated **online**

collected **offline**  
(could be adapted online)

*of length  $T_{\text{ini}} \geq \ell$*

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- real-time measurements  $(u_{\text{ini}}, y_{\text{ini}})$  for estimation
  - trajectory matrix  $\mathcal{H} \begin{pmatrix} u^d \\ y^d \end{pmatrix}$  from past experimental data
- **equivalent to MPC** in deterministic LTI case ...  
**but needs to be robustified** in case of noise / nonlinearity !

# Regularizations to make it work

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$$\min_x \max_{\|\Delta\| \leq \delta} \|(A + \Delta)x - b\| \stackrel{=}{=} \min_x \max_{\|\Delta\| \leq \delta} \|Ax - b\| + \|\Delta x\| = \min_x \|Ax - b\| + \rho \|x\|$$

regularization



incorporating priors  
+ implicit SysID

# Regularization = relaxing low-rank approximation in pre-processing

minimize <sub>$u, y, g$</sub>  control cost( $u, y$ )

subject to  $\begin{bmatrix} u \\ y \end{bmatrix} = \mathcal{H} \left( \begin{smallmatrix} \hat{u} \\ \hat{y} \end{smallmatrix} \right) g$

where  $\begin{pmatrix} \hat{u} \\ \hat{y} \end{pmatrix} \in \operatorname{argmin} \left\| \begin{pmatrix} \hat{u} \\ \hat{y} \end{pmatrix} - \begin{pmatrix} u^d \\ y^d \end{pmatrix} \right\|$   
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}

optimal control

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low-rank approximation

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where  $\begin{pmatrix} \hat{u} \\ \hat{y} \end{pmatrix} \in \operatorname{argmin} \left\| \begin{pmatrix} \hat{u} \\ \hat{y} \end{pmatrix} - \begin{pmatrix} u^d \\ y^d \end{pmatrix} \right\|$   
subject to  $\operatorname{rank}(\mathcal{H}(\begin{smallmatrix} \hat{u} \\ \hat{y} \end{smallmatrix})) = mL + n$

}

optimal control

}

low-rank approximation

↓ sequence of convex relaxations ↓

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subject to  $\begin{bmatrix} u \\ y \end{bmatrix} = \mathcal{H} \left( \begin{smallmatrix} u^d \\ y^d \end{smallmatrix} \right) g, \quad \|g\|_0 \leq mL + n$

# Regularization = relaxing low-rank approximation in pre-processing

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minimize <sub>$u, y, g$</sub>  control cost( $u, y$ ) +  $\lambda_g \cdot \|g\|_1$

subject to  $\begin{bmatrix} u \\ y \end{bmatrix} = \mathcal{H} \left( \begin{smallmatrix} u^d \\ y^d \end{smallmatrix} \right) g$

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**$\ell_1$ -regularization** = relaxation of low-rank approximation & smoothed order selection

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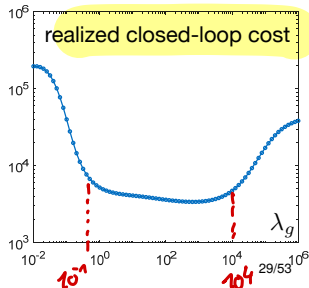
} optimal control  
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**$\ell_1$ -regularization** = relaxation of low-rank approximation & smoothed order selection



# Certainty-Equivalence Regularizer

ARX representation of predictor:

$$y = \Theta_T^T x_{ini} + \epsilon_T^T u$$

where  $x_{ini}$  satisfies  $y_{ini} = \Theta_{T_{ini}}^T x_{ini} + \epsilon_{T_{ini}}^T u_{ini}$

$$\Rightarrow y = K \cdot \begin{bmatrix} u_{ini} \\ y_{ini} \\ u \end{bmatrix} + \text{"noise"}$$

where  $K$  is learned from data

$$K = \operatorname{argmin} \left\| \gamma_f - K \begin{bmatrix} u_p \\ y_p \\ u_f \end{bmatrix} \right\|$$

$$= \gamma_f \cdot \begin{bmatrix} u_p \\ y_p \\ u_f \end{bmatrix}^+$$

$$\Rightarrow y = \gamma_f \begin{bmatrix} u_p \\ y_p \\ u_f \end{bmatrix}^+ \cdot \begin{bmatrix} u_{ini} \\ y_{ini} \\ u \end{bmatrix} \quad \text{"SPC"}$$

DeepPC representation of predictor:

$$\begin{bmatrix} u_{ini} \\ y_{ini} \\ u \\ y \end{bmatrix} = H \cdot g = \begin{bmatrix} u_p \\ y_p \\ u_f \\ \gamma_f \end{bmatrix} \cdot g$$

or  $y = \gamma_f g$ , where  $\begin{bmatrix} u_{ini} \\ y_{ini} \\ u \end{bmatrix} = \begin{bmatrix} u_p \\ y_p \\ u_f \end{bmatrix} g$

or  $y = \gamma_f \begin{bmatrix} u_p \\ y_p \\ u_f \end{bmatrix}^+ \cdot \begin{bmatrix} u_{ini} \\ y_{ini} \\ u \end{bmatrix} + \gamma_f \cdot g_{non}$

$g_{non} \in \text{kernel} \begin{bmatrix} u_p \\ y_p \\ u_f \end{bmatrix}$

to re-create

the model-based solution

we need to penalize  $g_{non}$

# Regularization $\Leftrightarrow$ reformulate subspace ID

→ *indirect SysID + control* problem

minimize <sub>$u, y$</sub>  control cost( $u, y$ )

subject to  $y = K^* \begin{bmatrix} u_{ini} \\ y_{ini} \\ u \end{bmatrix}$

# Regularization $\Leftrightarrow$ reformulate subspace ID

partition data as in subspace ID:

$$\mathcal{H} \begin{pmatrix} u^d \\ y^d \end{pmatrix} \sim \begin{bmatrix} U_p \\ Y_p \\ U_f \\ Y_f \end{bmatrix} \left. \begin{array}{l} \} (m+p)T_{\text{ini}} \\ \} (m+p)T_{\text{future}} \end{array} \right\}$$

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ID of optimal multi-step predictor

as in SPC:  $K^* = Y_F \begin{bmatrix} U_p \\ Y_p \\ U_f \end{bmatrix}^\dagger$  }

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The above is **equivalent to regularized DeePC**

minimize <sub>$g, u, y$</sub>  control cost( $u, y$ ) +  $\lambda_g \left\| \operatorname{Proj} \begin{pmatrix} u^d \\ y^d \end{pmatrix} g \right\|_p$

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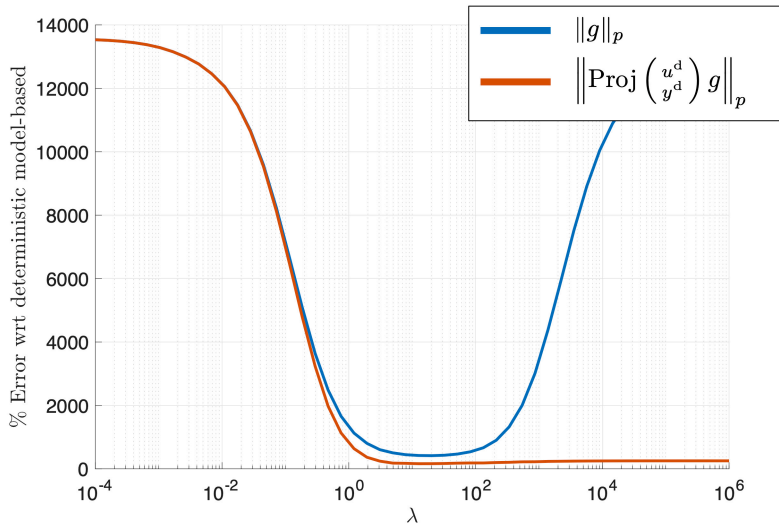
where  $\operatorname{Proj} \begin{pmatrix} u^d \\ y^d \end{pmatrix}$  projects

orthogonal to  $\ker \begin{bmatrix} U_p \\ Y_p \\ U_f \end{bmatrix}$

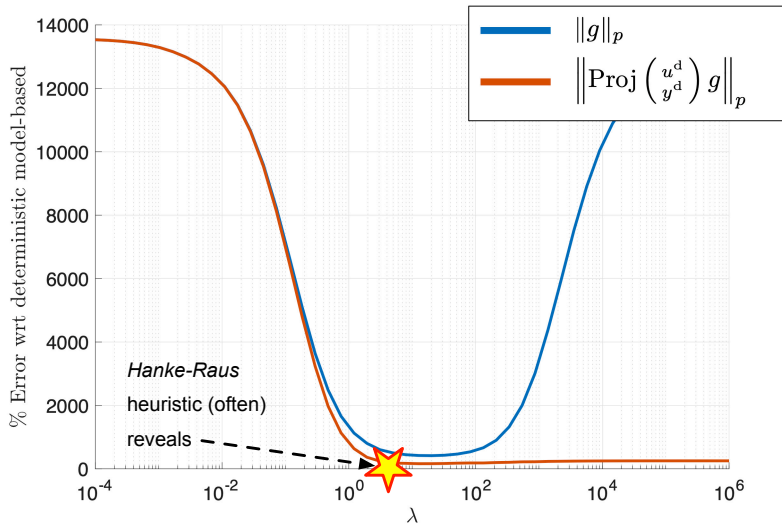
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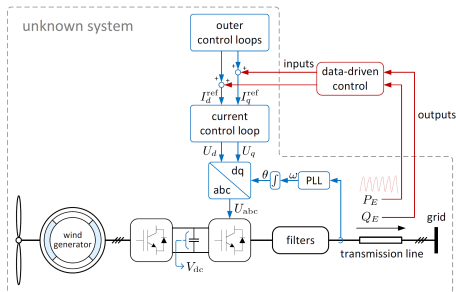
# Performance of regularizers applied to a stochastic LTI system



# Performance of regularizers applied to a stochastic LTI system

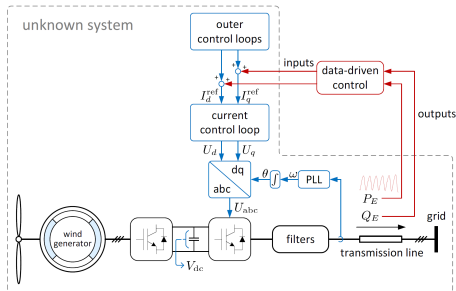


# Case study: wind turbine

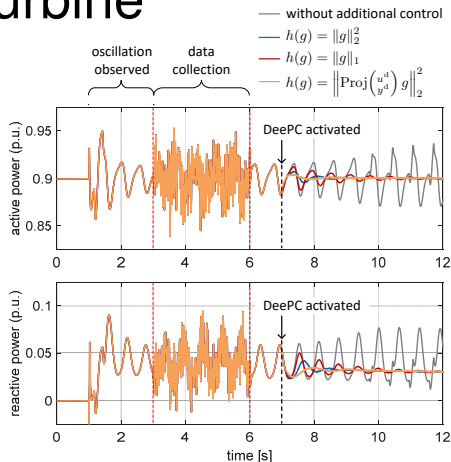


- detailed **industrial model**: 37 states & highly nonlinear (abc  $\leftrightarrow$  dq, MPTT, PLL, power specs, dynamics, etc.)
- turbine & grid model **unknown** to commissioning engineer & operator
- weak grid + PLL + fault  $\rightarrow$  **loss of sync**
- disturbance to be rejected by **DeePC**

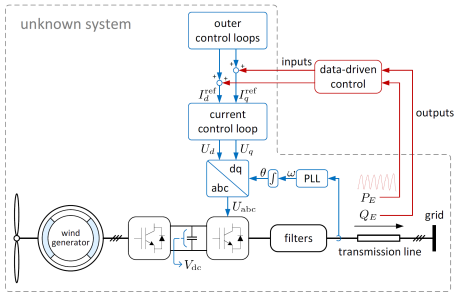
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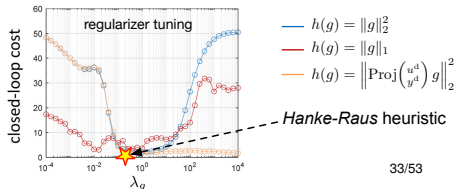
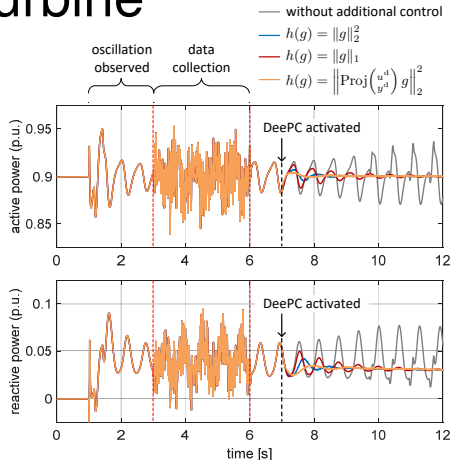
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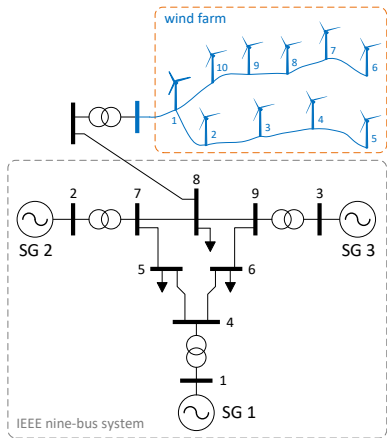
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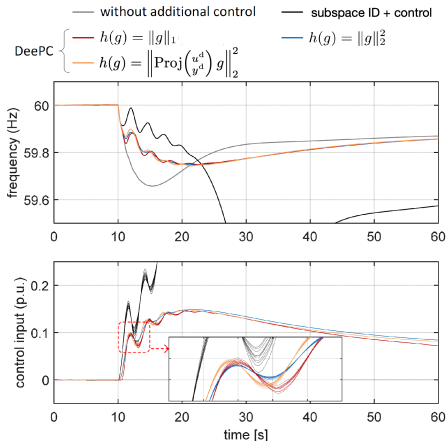
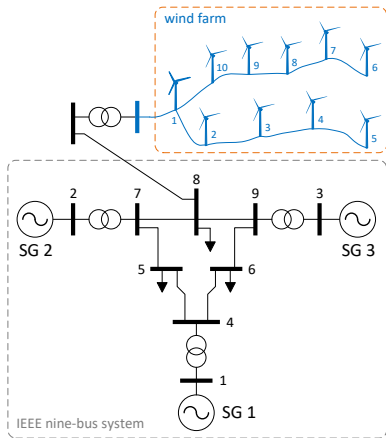
# Case study ++ : wind farm



- **high-fidelity models** for turbines, machines, & IEEE-9-bus system
- **fast frequency response** via **decentralized DeePC** at turbines

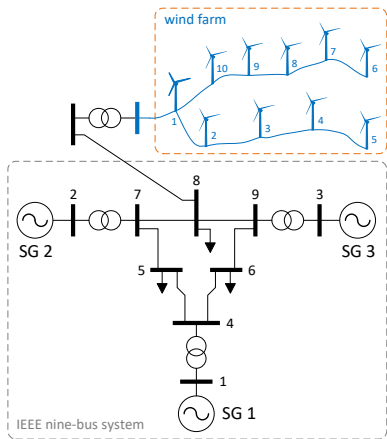


# Case study ++ : wind farm

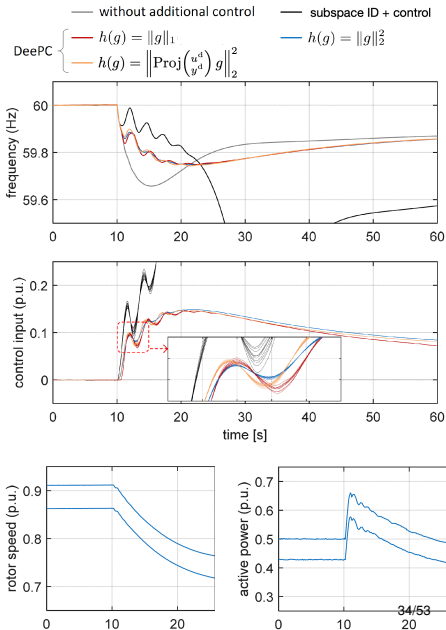


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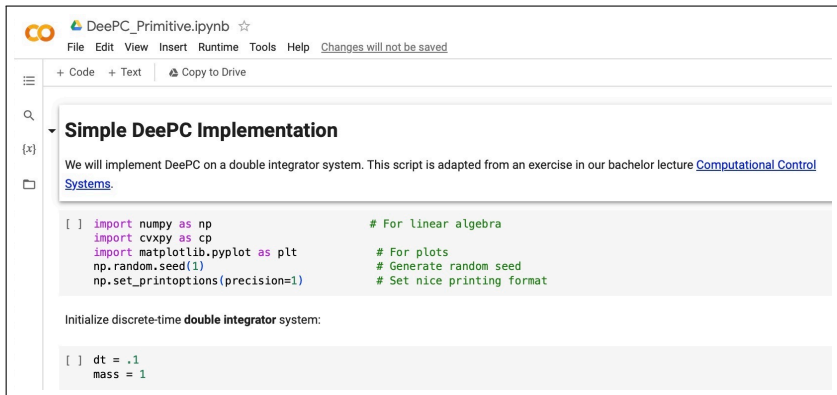


- **high-fidelity models** for turbines, machines, & IEEE-9-bus system
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# DeePC is easy to implement → try it!

→ simple script adapted from our ETH Zürich bachelor course on *Computational control*: <https://colab.research.google.com/drive/1URdRqr-Up0A6uDMjlU6gwms0AAP11GIId?usp=sharing>



The screenshot shows a Google Colab notebook interface. At the top, the title is "DeePC\_Primitive.ipynb" with a star icon. Below the title is a menu bar with "File", "Edit", "View", "Insert", "Runtime", "Tools", and "Help", followed by the text "Changes will not be saved". Below the menu bar are buttons for "+ Code", "+ Text", and "Copy to Drive". The main content area has a search icon and a list icon. The notebook content is titled "Simple DeePC Implementation" and includes a paragraph of text and two code blocks.

DeePC\_Primitive.ipynb ☆

File Edit View Insert Runtime Tools Help Changes will not be saved

+ Code + Text Copy to Drive

### Simple DeePC Implementation

We will implement DeePC on a double integrator system. This script is adapted from an exercise in our bachelor lecture [Computational Control Systems](#).

```
[ ] import numpy as np           # For linear algebra
import cvxpy as cp
import matplotlib.pyplot as plt  # For plots
np.random.seed(1)               # Generate random seed
np.set_printoptions(precision=1) # Set nice printing format
```

Initialize discrete-time **double integrator** system:

```
[ ] dt = .1
    mass = 1
```

# Towards a theory for nonlinear systems

# Towards a theory for nonlinear systems

- idea*: lift nonlinear system to large/ $\infty$ -dimensional bi-/linear system
- Carleman, Volterra, Fliess, Koopman, Sturm-Liouville methods
  - nonlinear dynamics can be approximated by LTI on finite horizon

# Towards a theory for nonlinear systems

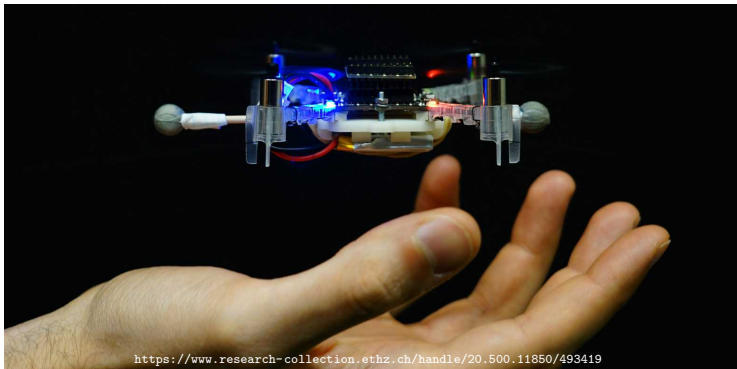
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*regularization* singles out relevant features / basis functions in data

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# Works very well across case studies



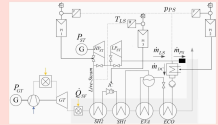
quad coptor fig-8 tracking



quadruped (by Fawcett, Afshari Amers, & Hamed)



greenhouse automation (by Automatoes)



combined cycle power plant (by P Mahdavi pour et al)



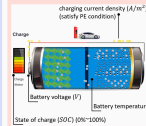
robotic excavator



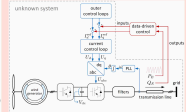
pendulum swing up



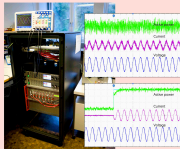
traffic coordination (by J. Wang et al.)



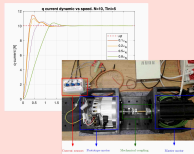
battery charging (by K. Chen et al.)



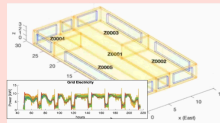
wind turbine control



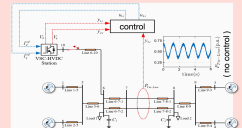
grid-connected converter



synchronous motor drive



energy hub & building automation



power system oscillation damping



regularization



robustification

# Distributional robustification beyond LTI

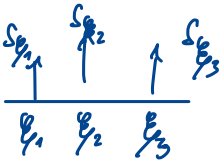
- **problem abstraction**:  $\min_{x \in \mathcal{X}} c(\hat{\xi}, x)$

where  $\hat{\xi}$  denotes *measured* data

# Distributional robustification beyond LTI

- problem abstraction:**  $\min_{x \in \mathcal{X}} c(\hat{\xi}, x) = \min_{x \in \mathcal{X}} \mathbb{E}_{\xi \sim \hat{\mathbb{P}}} [c(\xi, x)]$

where  $\hat{\xi}$  denotes *measured data with empirical distribution*  $\hat{\mathbb{P}} = \delta_{\hat{\xi}}$



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⇒ **poor out-of-sample performance** of above sample-average solution  $x^*$   
for real problem:  $\mathbb{E}_{\xi \sim \mathbb{P}} [c(\xi, x^*)]$  where  $\mathbb{P}$  is the *unknown distribution* of  $\xi$

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- **distributionally robust** formulation accounting for all (possibly nonlinear) stochastic processes that could have generated the data

$$\inf_{x \in \mathcal{X}} \sup_{\mathbb{Q} \in \mathcal{B}_\epsilon(\hat{\mathbb{P}})} \mathbb{E}_{\xi \sim \mathbb{Q}} [c(\xi, x)]$$

maximize over all  $\mathbb{Q}$  which are " $\epsilon$ -close"  
to my samples  $\hat{\mathbb{P}}$

# Distributional robustification beyond LTI

- problem abstraction**:  $\min_{x \in \mathcal{X}} c(\hat{\xi}, x) = \min_{x \in \mathcal{X}} \mathbb{E}_{\xi \sim \hat{\mathbb{P}}} [c(\xi, x)]$

where  $\hat{\xi}$  denotes *measured data with empirical distribution*  $\hat{\mathbb{P}} = \delta_{\hat{\xi}}$

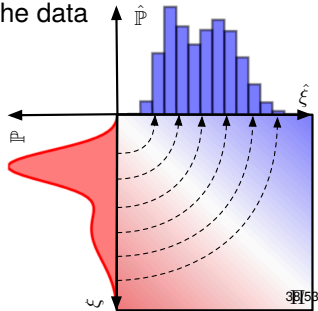
⇒ **poor out-of-sample performance** of above sample-average solution  $x^*$  for real problem:  $\mathbb{E}_{\xi \sim \mathbb{P}} [c(\xi, x^*)]$  where  $\mathbb{P}$  is the *unknown distribution* of  $\xi$

- distributionally robust** formulation accounting for all (possibly nonlinear) stochastic processes that could have generated the data

$$\inf_{x \in \mathcal{X}} \sup_{\mathbb{Q} \in \mathbb{B}_\epsilon(\hat{\mathbb{P}})} \mathbb{E}_{\xi \sim \mathbb{Q}} [c(\xi, x)]$$

where  $\mathbb{B}_\epsilon(\hat{\mathbb{P}})$  is an  **$\epsilon$ -Wasserstein ball** centered at empirical sample distribution  $\hat{\mathbb{P}}$ :

$$\mathbb{B}_\epsilon(\hat{\mathbb{P}}) = \left\{ \mathbb{P} : \inf_{\Pi} \int \|\xi - \hat{\xi}\|_p d\Pi \leq \epsilon \right\}$$



- **distributionally robustness**  $\equiv$  **regularization**: under minor conditions

**Theorem:**  $\inf_{x \in \mathcal{X}} \sup_{Q \in \mathcal{B}_\epsilon(\hat{\mathbb{P}})} \mathbb{E}_{\xi \sim Q} [c(\xi, x)]$

distributional robust formulation



- **distributionally robustness**  $\equiv$  **regularization**: under minor conditions

$$\textit{Theorem: } \inf_{x \in \mathcal{X}} \sup_{\mathbb{Q} \in \mathbb{B}_\epsilon(\hat{\mathbb{P}})} \mathbb{E}_{\xi \sim \mathbb{Q}} [c(\xi, x)] \equiv \min_{x \in \mathcal{X}} c(\hat{\xi}, x) + \epsilon \text{Lip}(c) \cdot \|x\|_p^*$$

distributional robust formulation

previous regularized DeePC formulation

- **distributionally robustness**  $\equiv$  **regularization**: under minor conditions

$$\textit{Theorem: } \underbrace{\inf_{x \in \mathcal{X}} \sup_{Q \in \mathbb{B}_\epsilon(\hat{\mathbb{P}})} \mathbb{E}_{\xi \sim Q} [c(\xi, x)]}_{\text{distributional robust formulation}} \equiv \underbrace{\min_{x \in \mathcal{X}} c(\hat{\xi}, x) + \epsilon \text{Lip}(c) \cdot \|x\|_p^*}_{\text{previous regularized DeePC formulation}}$$

**Cor:**  $l_\infty$ -robustness in trajectory space  
 $\iff l_1$ -regularization of DeePC

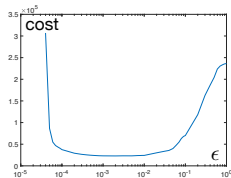
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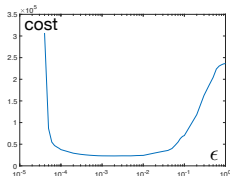
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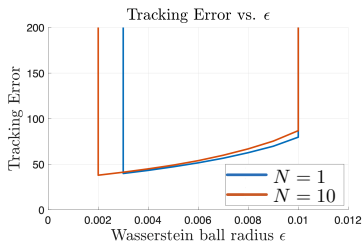
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- measure concentration**: average matrix

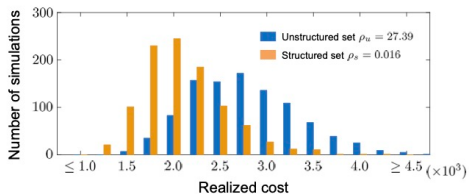
$\frac{1}{N} \sum_{i=1}^N \mathcal{H}_i(y^d)$  from i.i.d. experiments

$\implies$  ambiguity set  $\mathbb{B}_\epsilon(\hat{\mathbb{P}})$  includes true  $\mathbb{P}$   
 with high confidence if  $\epsilon \sim 1/N^{1/\dim(\xi)}$



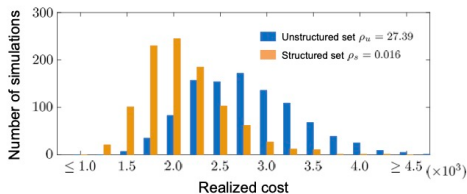
# Further ingredients

- more *structured uncertainty sets*:  
tractable reformulations (relaxations)  
& performance guarantees



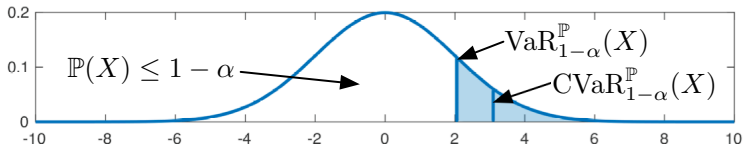
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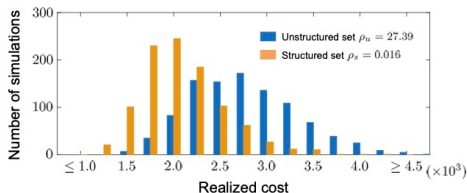
- distributionally robust probabilistic constraints**

$$\sup_{\mathbb{Q} \in \mathbb{B}_\epsilon(\hat{\mathbb{P}})} \text{CVaR}_{1-\alpha}^{\mathbb{Q}} \iff \text{averaging} + \text{regularization} + \text{tightening}$$



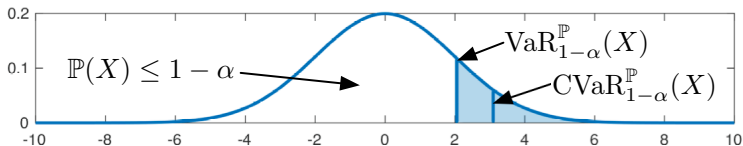
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- replace (finite) moving horizon estimation via  $\begin{pmatrix} u_{ini} \\ y_{ini} \end{pmatrix}$  by **recursive Kalman filtering** based on optimization solution  $g^*$  as hidden state ...

white elephant



white elephant: how does DeePC  
perform against SysID + control ?

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surprise: **DeePC consistently beats** (certainty-equivalence) **identification & control** of LTI models across all real case studies !

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**why !?!**

# Comparison: direct vs. indirect control

## *indirect ID-based data-driven control*

minimize control cost  $(u, y)$

subject to  $(u, y)$  satisfy parametric model

where model  $\in \operatorname{argmin}_{id} \text{cost}(u^d, y^d)$

subject to model  $\in \text{LTI}(n, \ell)$  class

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*ID projects data* on the set of LTI models

- with parameters  $(n, \ell)$
- removes noise & thus lowers variance error
- suffers bias error if plant is not  $\text{LTI}(n, \ell)$

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minimize control cost  $(u, y) + \lambda \cdot \text{regularizer}$   
 subject to  $(u, y)$  consistent with  $(u^d, y^d)$  data

$$\| \begin{bmatrix} u \\ y \end{bmatrix} \in \operatorname{im} H \begin{pmatrix} u^d \\ y^d \end{pmatrix}$$

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*hypothesis*: ID wins in stochastic (variance) & DeePC in nonlinear (bias) case

# Case study: direct vs. indirect control

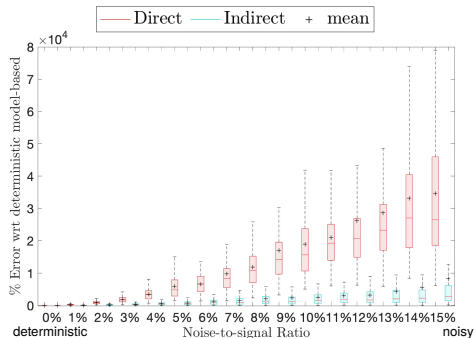
## *stochastic LTI case*

- LQR control of 5th order LTI system
- Gaussian noise with varying noise to signal ratio (100 rollouts each case)
- $\ell_1$ -regularized DeePC, SysID via N4SID, & judicious hyper-parameters

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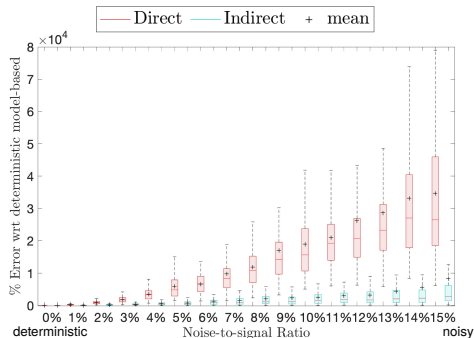
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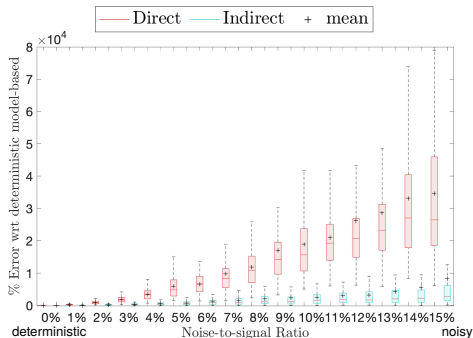
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## *nonlinear case*

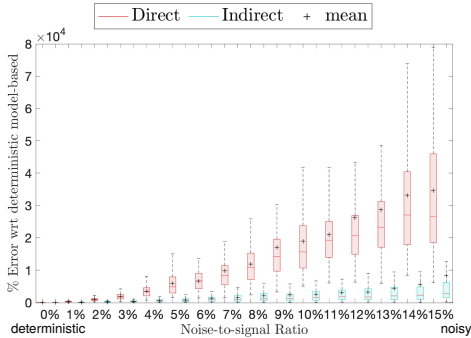
- Lotka-Volterra + control:  $x^+ = f(x, u)$
- interpolated system  
 $x^+ = \epsilon \cdot f_{\text{linearized}}(x, u) + (1 - \epsilon) \cdot f(x, u)$
- same ID & DeePC as on the left & 100 initial  $x_0$  rollouts for each  $\epsilon$



# Case study: direct vs. indirect control

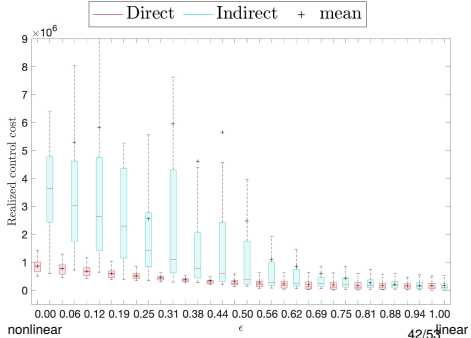
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## nonlinear case

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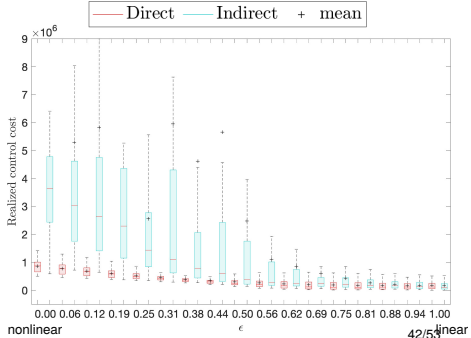
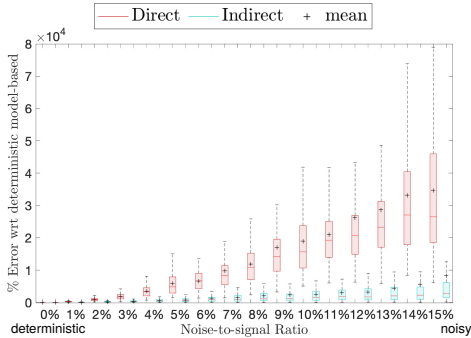
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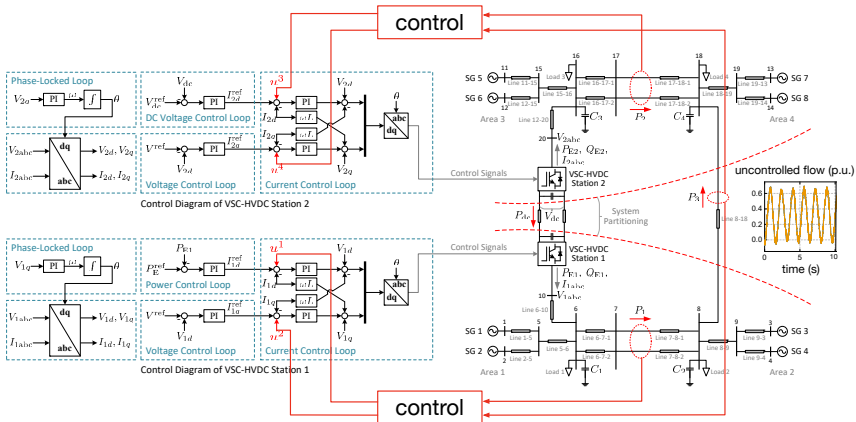
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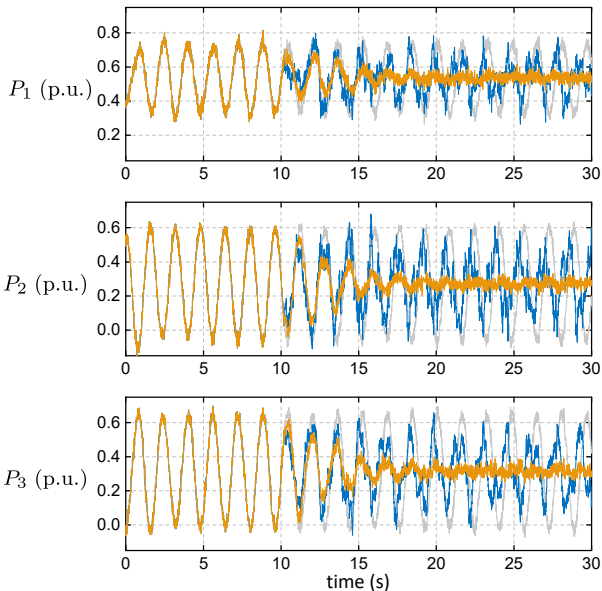
# Power system case study revisited



- **complex** 4-area power **system**: large ( $n = 208$ ), few measurements (8), nonlinear, noisy, stiff, input constraints, & decentralized control
- **control objective**: damping of inter-area oscillations via HVDC link
- **real-time** MPC & DeePC prohibitive  $\rightarrow$  choose  $T$ ,  $T_{ini}$ , &  $T_{future}$  wisely



# Centralized control

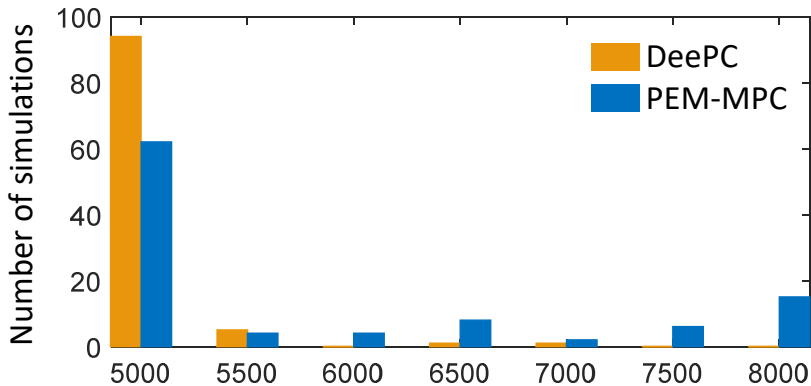


DeePC  
PEM-MPC  
= Prediction Error  
Method (PEM)  
System ID + MPC

$t < 10$  s: open loop  
data collection with  
white noise excitat.

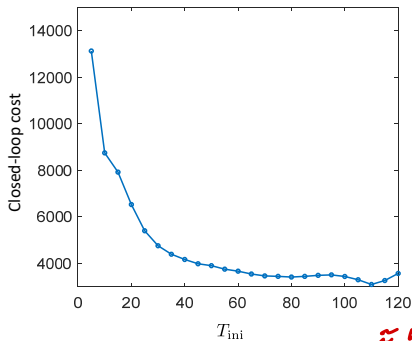
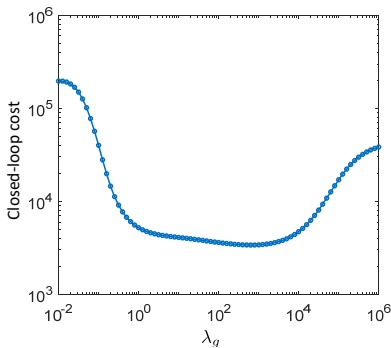
$t > 10$  s: control

# Performance: DeePC wins (clearly!)



$$\text{Measured closed-loop cost} = \sum_k \|y_k - r_k\|_Q^2 + \|u_k\|_R^2$$

# DeePC hyper-parameter tuning

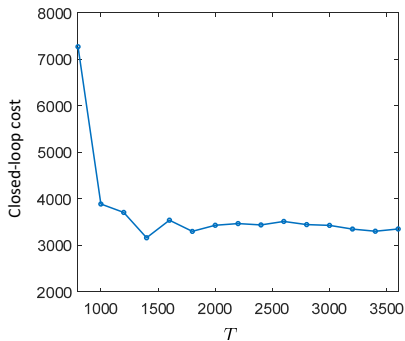
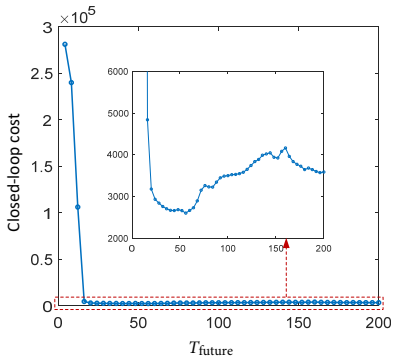


$l_1$  **regularizer**  $\lambda_g$

- for distributional robustness  $\approx$  radius of Wasserstein ball
- wide range of sweet spots  
→ choose  $\lambda_g = 20$

**estimation horizon**  $T_{ini}$

- for model complexity  $\approx$  lag
- $T_{ini} \geq 50$  is sufficient & low computational complexity  
→ choose  $T_{ini} = 60$



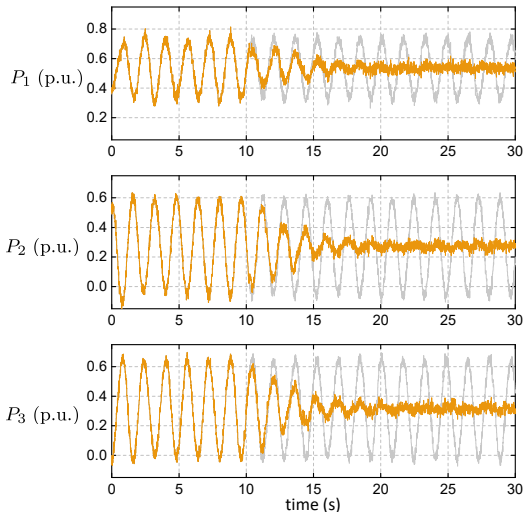
### *prediction horizon* $T_{\text{future}}$

- nominal MPC is stable if horizon  $T_{\text{future}}$  long enough
- choose  $T_{\text{future}} = 120$  & apply first 60 input steps

### *data length* $T$

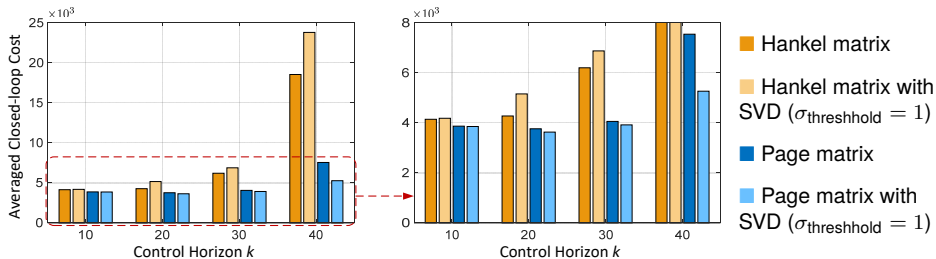
- long enough for low-rank condition but  $\text{card}(g)$  grows
- choose  $T = 1500$   
(data matrix  $\approx$  square)

# Computational cost



- $T = 1500$
  - $\lambda_g = 20$
  - $T_{ini} = 60$
  - $T_{future} = 120$  & apply first 60 input steps
  - sampling time = 0.02 s
  - solver (OSQP) time = 1 s (on Intel Core i5 7200U)
- ⇒ **implementable**

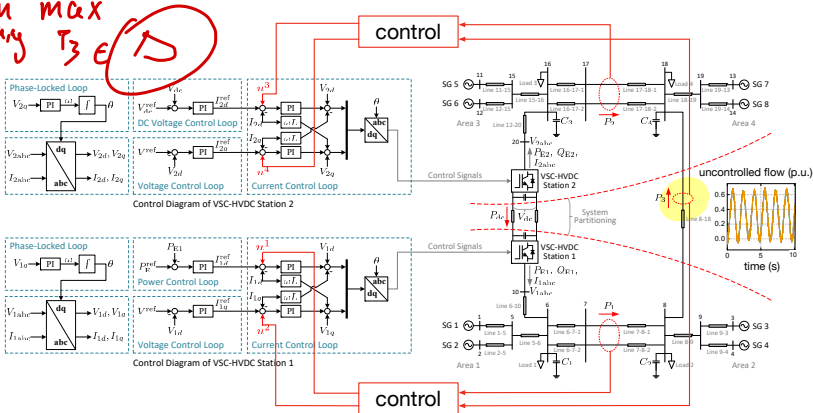
# Comparison: Hankel & Page matrix



- comparison baseline: Hankel and Page matrices of *same size*
- *performance*: Page consistency beats Hankel matrix predictors
- offline *denoising via SVD thresholding* works wonderfully for Page though obviously not for Hankel (entries are constrained)
- effects very pronounced for *longer horizon* (= open-loop time)
- *price-to-be-paid*: Page matrix predictor requires more data

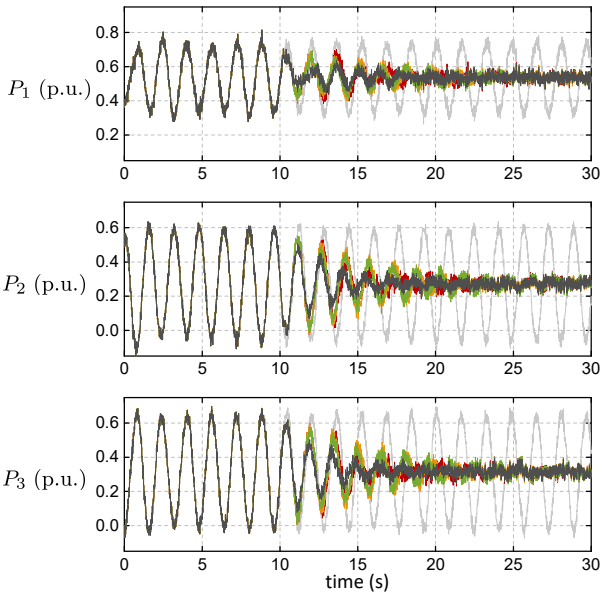
# Decentralized implementation

Min  $g, u, y$   
 Max  $T_3 \in \mathcal{W}$



- **plug'n'play MPC:** treat interconnection  $P_3$  as disturbance variable  $w$  with past disturbance  $w_{ini}$  measurable & future  $w_{future} \in \mathcal{W}$  uncertain
- for each controller **augment trajectory matrix** with disturbance data  $w$
- decentralized **robust min-max DeePC:**  $\min_{g, u, y} \max_{w \in \mathcal{W}}$

# Decentralized control performance



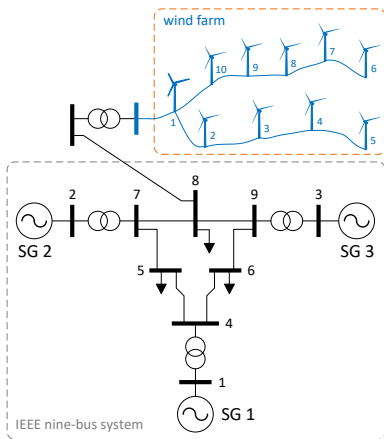
- colors correspond to different hyper-parameter settings (not discernible)
  - ambiguity set  $\mathcal{W}$  is  $\infty$ -ball (box)
  - for computational efficiency  $\mathcal{W}$  is downsampled (piece-wise linear)
  - solver time  $\approx 2.6$  s
- $\Rightarrow$  **implementable**



# Conclusions

## *main take-aways*

- matrix time series as predictive model
- robustness & side-info by regularization
- method that works in theory & practice
- focus is robust prediction not predictor ID



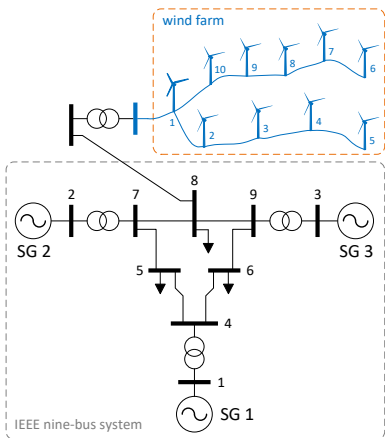
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## *ongoing work*

- certificates for adaptive & nonlinear cases
- applications with a true “business case”, push TRL scale, & industry collaborations



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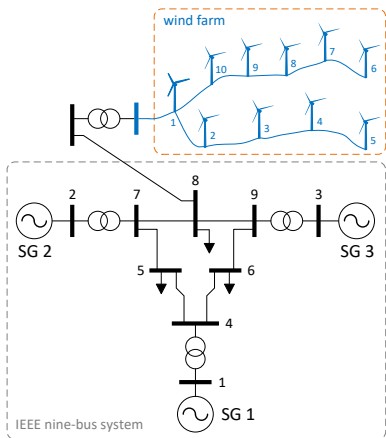
## ongoing work

→ LQR

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## questions we should discuss

- catch? violate no-free-lunch theorem? → more real-time computation



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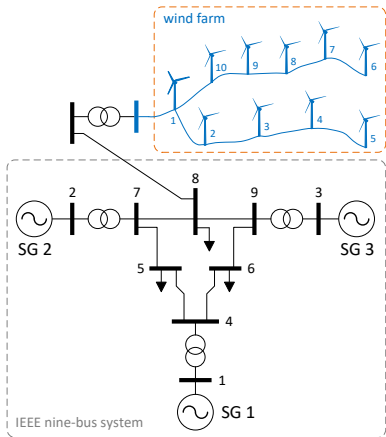
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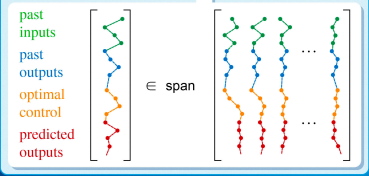
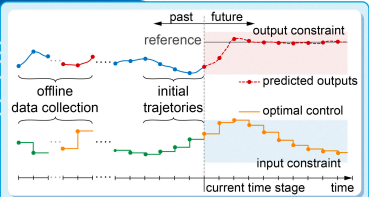
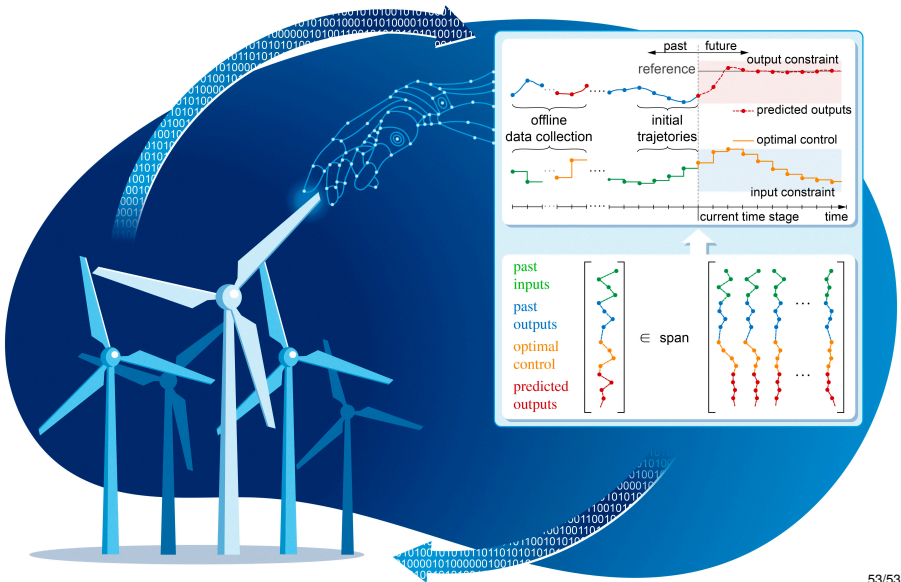
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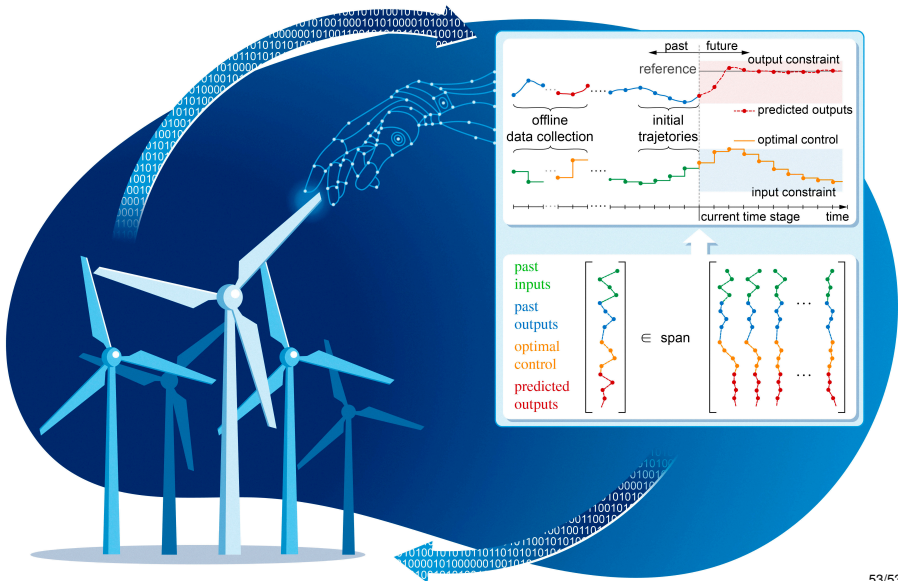
- catch? violate no-free-lunch theorem? → more real-time computation
- **when does direct beat indirect?** → **Id4Control** & **bias/variance** issues?

*Control objective should bias ID*





# Florian's version of



# Thanks !

**Florian Dörfler**

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[\[link\]](#) to homepage

[\[link\]](#) to related publications