

---

# **nMPyC - A Python library for solving optimal control problems via MPC**

*Release 1.0.0*

**Jonas Schießl and Lisa Krügel**

**Aug 28, 2023**



# CONTENTS

<b>1</b>	<b>Contents</b>	<b>3</b>
	<b>Bibliography</b>	<b>69</b>
	<b>Python Module Index</b>	<b>71</b>
	<b>Index</b>	<b>73</b>



**nMPyC** is a Python library for solving optimal control problems via model predictive control (MPC).

**nMPyC** can be understood as a blackbox method. The user can only enter the desired optimal control problem without having much knowledge of the theory of model predictive control or its implementation in Python. Nevertheless, for an advanced user, there is the possibility to adjust all parameters.

This library supports a variety of discretization methods and optimizers including [CasADi](#) and [SciPy](#) solvers.

**In summary, nMPyC**

- solves nonlinear finite horizon optimal control problems
- solves nonlinear optimal control problems with model predictive control (MPC)
- uses algorithmic differentiation via [CasADi](#)
- can choose between different discretization methods
- can choose between different solvers for nonlinear optimization (depending on the problem)
- supports time-varying optimal control problems
- supports the special structure of linear-quadratic optimal control problems
- supports discounted optimal control problems
- can save and load the simulation results

The **nMPyC** software is Python based and works therefore on any OS with a Python distribution (for more precise requirements see the [Installation](#) section). **nMPyC** has been developed by Jonas Schießl and Lisa Krügel under the supervision of Prof. Lars Grüne at the [Chair of Applied Mathematic](#) of University of Bayreuth. **nMPyC** is a further development in Python of the [Matlab code](#) that was implemented for the NMPC Book from Lars Grüne and Jürgen Pannek [[GruneP17](#)].



## CONTENTS

## 1.1 Installation

### 1.1.1 Requirements

The nMPyC package is dependent on the following libraries:

- [CasADi](#)
- [NumPy](#)
- [matplotlib](#)
- [SciPy](#)
- [dill](#)
- [osqp](#)

### 1.1.2 Installation using PIP

The easiest way to install the nMPyC package is to use PIP. To do so, you just need to run the command line

```
pip install nmpyc
```

The main advantage of this method is that the package is automatically added to the Python default path and all dependencies are installed.

Additionally you can update the package by running

```
pip install nmpyc --upgrade
```

### 1.1.3 Installation by Source

To install the Python package by source, the source code from [GitHub](#) has to be downloaded. This can be done via Git using the command

```
git clone https://github.com/nMPyC/nmpyc
```

Now the toolbox can be used by importing the package according to its storage path in the Python code by adding it to the Python default path. To realize the letter case you can navigate to the location of the package and use

```
pip install .
```

This command will automatically add the package to the Python default path and install the required Python packages and their dependencies.

## 1.2 Getting Started

### 1.2.1 Import nMPyC

After the successful installation of the nMPyC package, nMPyC has to be imported to our code. This can be done as shown in the following code snippet

```
# Add nMPyC to path (if necessary)
import sys
sys.path.append('.././path-to-nmpyc')

# Import nmpyc
import nmpyc
```

Note that the first two lines can be omitted if nMPyC has already been added to the Python default path as described in the [Installation](#) section. In this case the command `import nmpyc` is sufficient to import the nMPyC library.

---

**Note:** Please use the `nmpyc.nmpyc_array` functions and the `nmpyc.nmpyc_array.array` class for the calculations in the code to ensure error-free functionality of the program. Further informations about this issue can be found in [API References](#) and in the [FAQ](#) section.

---

### 1.2.2 Creating the System Dynamics

To define the system dynamics of the optimal control problem, we have to create a `nmpyc.system` object. We can define the possibly time-dependent and nonlinear system dynamics using a function of the form

```
def f(t,x,u):
    y = nmpyc.array(nx)
    ...
    return y
```

If this function is created, the system can be initialized by calling

```
system = nmpyc.system(f,nx,nu,system_type)
```

Where `nx` is the dimension of the state, `nu` is the dimension of the control variable, and `system_type` is a string indicating whether the system is continuous (*continuous*) or discrete (*discrete*).

Furthermore, the parameters `sampling_rate` (sampling rate), `t0` (initial time) and `method` can optionally be adjusted during the initialization of the system. The value of `method` determines the used integration method for the discretization of the differential equation in the continuous case. By default the CasADi integrator `cvodes` is used.

Further options of the used integration method can be defined by the command

```
system.set_integratorOptions(dict())
```



For more informations (also about the parameters and their standard values) see the API-References [nmpyc.system.system](#).

### 1.2.3 Creating the Objective

To define the objective, we need to create – similar to the system dynamics – a *nmpyc.objective* object. To do so, we first define the stage cost

```
def l(t,x,u):
    ...
    return y
```

and add, optionally, a terminal cost of the form

```
def F(t,x):
    ...
    return y
```

Now we can initialize the objective by calling

```
objective = nmpyc.objective(l, F)
# Or alternatively without terminal costs
objective = nmpyc.objective(l)
```

For more informations see the API-References [nmpyc.objective.objective](#).

### 1.2.4 Creating the Constraints

The optimal control problem can be extended with other constraints besides the necessary system dynamics. For this reason, we must first create an empty *nmpyc.constraints* object using the command

```
system = nmpyc.constraints()
```

We can now add the desired constraints to this object step by step. These constraints can be created in different ways. First, we can add box constraints in the form of bounds.

```
constraints.add_bound('lower', 'control', lbu) # lower bound for control
constraints.add_bound('upper', 'control', ubu) # upper bound for control
```

Here *lbu* or *lbu* is an *nmpyc.nmpyc\_array.array* of dimension  $(1,nu)$  or  $(nu,1)$ . To add bounds for the state or terminal state, replace *control* with *state* or *terminal* in the above code and adjust the dimension of the array accordingly.

In addition to box constraints, general inequality and equality constraints can also be inserted.

```
# Equality constraint h(t,x,u) = 0
def h(t,x,u):
    y = mpc.array(len_constr)
    ...
    return y
constraints.add_constr('eq', h)

# Inequality constraint g(t,x,u) >= 0
def g(t,x,u):
```

(continues on next page)

(continued from previous page)

```
y = mpc.array(len_constr)
...
return y
constraints.add_constr('ineq', g)
```

Terminal constraints of the form  $H(t, x) = 0$  or  $G(t, x) \geq 0$  can also be added.

```
constraints.add_constr('terminal_eq', H)
constraints.add_constr('terminal_ineq', G)
```

Moreover it is possible to add linear equality and inequality constraints. For this purpose see [nmpyc.constraints.constraints.add\\_constr\(\)](#). For further general informations see the API-References [nmpyc.constraints.constraints](#).

## 1.2.5 Running Simulations

After initializing all necessary objects, we can run simulations for our problem. We first create a *mpc.model* object and combine the different parts of the optimal control problem by calling

```
model = nmpyc.model(objective, system, constraints)
```

The *nmpyc.constraints* object is optional and can be omitted for a problem without constraints. Modifying the default settings of the optimization, can be done with the help of the commands

```
model.opti.set_options(dict())
model.opti.set_solverOptions(dict())
```

For more informations about this methods see [nmpyc.model.model.opti](#).

To start an open loop simulation, we execute the command

```
u_ol, x_ol = model.solve_ocp(x0, N, discount)
```

and for a closed loop simulation

```
res = model.mpc(x0, N, K, discount)
```

Here *x0* is a [nmpyc.nmpyc\\_array.array](#) which defines the initial value, *N* is the MPC horizon and the parameter *K* defines the number of MPC iterations. The parameter *discount* is optional and defines the discount factor (the default is 1).

The result of the simulation can now be shown in the console by calling

```
print(res)
```

and as a visual output by calling

```
res.plot()
```

By default, the states and controls are displayed in two subplots. By passing a string as the first parameter (*=args*), the plot can be customized. For example, by calling

```
res.plot('state')
```

only the states are plotted. Other keywords are *control* for the control, *cost* for the stage costs, and *phase* to make a phase portrait of two states or controls. Furthermore, the plots displayed in this way can be additionally adjusted by further parameters, see `nmpyc.result.result.plot()`.

Further, the model and the simulation results can be saved for later use with the functions

```
model.save('path')
res.save('path')
```

These saved files can then be loaded with the help of

```
model = nmpyc.model.load('path')
res = nmpyc.result.load('path')
```

## 1.2.6 Advanced topics

The procedure described above is only an excerpt of the possibilities of the nMPyC Python library. For example, it is also possible to create autonomous systems and use the linear quadratic structure of a problem. For further informations see the *Examples* and *Templates* section. And for the implementation of linear system dynamics and quadratic costs, see also `nmpyc.system.system.LQP()` and `nmpyc.objective.objective.LQP()`.

## 1.3 Basics of model predictive control

**Model predictive control (MPC)** is an optimized-based method for obtaining an approximately optimal feedback control for an optimal control problem on an infinite or finite time horizon. The basic idea of MPC is to predict the future behavior of the controlled system over a finite time horizon and compute an optimal control input that, while ensuring satisfaction of given system constraints, minimizes the objective function. In each sampling instant a finite horizon open-loop optimal control problem is solved to calculate the control input. More precisely, this control input is used to define the feedback which is applied to the system until the next sampling instant, at which the horizon is shifted and the procedure is repeated again.

### 1.3.1 Optimal control problems

In order to describe the functionality of MPC we consider optimal control problems. To this end, we consider possibly nonlinear difference equations of the form

$$\begin{aligned} x(k+1, x_0) &= f(x(k, x_0), u(k)), \quad k = 0, \dots, N-1, \\ x(0) &= x_0 \end{aligned}$$

with  $N \in \mathbb{N}$  or discretized differential equations.

Further, we impose nonempty state and input constraint sets  $\mathbb{X} \subseteq \mathbb{R}^n$  and  $\mathbb{U} \subseteq \mathbb{R}^m$ , respectively, as well as a nonempty terminal constraint set  $\mathbb{X}_0 \subseteq \mathbb{R}^n$ .

Now we use optimal control to determine  $u(0), \dots, u(N-1)$ . For this reason, we fix a stage cost  $\ell : \mathbb{X} \times \mathbb{U} \rightarrow \mathbb{R}$  which may be a very general function and a optional terminal cost  $F : \mathbb{X} \rightarrow \mathbb{R}$ . Regardless which cost function is used the objective function is defined by

$$J^N(x_0, u(\cdot)) := \sum_{k=0}^{N-1} \ell(x(k, x_0), u(k))$$

without terminal cost or by

$$J^N(x_0, u(\cdot)) := \sum_{k=0}^{N-1} \ell(x(k, x_0), u(k)) + F(x(N, x_0))$$

with terminal cost.

In summary, an optimal control problem without terminal conditions is given by

$$\begin{aligned} \min_{u(\cdot) \in \mathbb{U}} J^N(x_0, u(\cdot)) &= \sum_{k=0}^{N-1} \ell(x(k, x_0), u(k)) \\ \text{s.t. } x(k+1, x_0) &= f(x(k, x_0), u(k)), \quad k = 0, \dots, N-1 \\ x(0) &= x_0 \\ x &\in \mathbb{X} \end{aligned} \tag{1.1}$$

and an optimal control problem with terminal conditions is given by

$$\begin{aligned} \min_{u(\cdot) \in \mathbb{U}} J^N(x_0, u(\cdot)) &= \sum_{k=0}^{N-1} \ell(x(k, x_0), u(k)) + F(x(N, x_0)) \\ \text{s.t. } x(k+1, x_0) &= f(x(k, x_0), u(k)), \quad k = 0, \dots, N-1 \\ x(0) &= x_0 \\ x &\in \mathbb{X}, \quad x(N, x_0) \in \mathbb{X}_0 \end{aligned} \tag{1.2}$$

Additionally, with **nMPyC** it is possible to add constraints to the optimal control problem.

### 1.3.2 The basic MPC algorithm

Regardless of the type of the optimal control problem, the MPC algorithm is given by:

**At each time instant**  $j = 0, 1, 2, \dots$ :

1. Measure the state  $x(j) \in \mathbb{X}$  of the system.
2. Set  $x_0 := x(j)$ , solve the optimal control problem (with or without terminal conditions) and denote the obtained optimal control sequence by  $u^*(\cdot) \in \mathbb{U}^N(x_0)$ .
3. Define the MPC-feedback value  $\mu^N(x(j)) := u^*(0) \in \mathbb{U}$  and use this control value in the next sampling period (apply the feedback to the system).

### 1.3.3 Notes and extensions

A special case of an optimal control problem is a linear-quadratic problem. There, the stage cost is defined as a quadratic function and the dynamics are linear. Thus, the linear-quadratic optimal control problem is given by

$$\begin{aligned} \min_{u(\cdot) \in \mathbb{U}} J^N(x_0, u(\cdot)) &= \sum_{k=0}^{N-1} \ell(x(k, x_0), u(k)) + F(x(N, x_0)) \\ &= \sum_{k=0}^{N-1} x(k, x_0)^T Q x(k, x_0) + u(k)^T R u(k) + 2x(k, x_0)^T N u(k) \\ &\quad + x(N, x_0)^T P x(N, x_0) \\ \text{s.t. } x(k+1, x_0) &= A x(k, x_0) + B u(k), \quad k = 0, \dots, N-1 \\ x(0) &= x_0 \\ x &\in \mathbb{X}, \quad x(N, x_0) \in \mathbb{X}_0 \end{aligned} \tag{1.3}$$

where  $Q, R, N, P$  are weightening matrices and  $A, B$  the system matrices, each respectively of suitable dimension. Further, the constraints have to be also linear and of the form

$$Ex + Fu \geq h.$$

---

**Note:** nMPyC supports a time dependent formulation of optimal control problem. Hence, all functions, as  $f, \ell, F$ , can depend on the time instance  $j$ .

---



---

**Note:** nMPyC supports also discounted optimal control problems. In the discrete case the objective is defined as

$$J^N(x_0, u(\cdot)) := \sum_{k=0}^{N-1} \beta^k \ell(x(k, x_0), u(k))$$

with  $\beta \in (0, 1)$  the discount factor.

---

### 1.3.4 Further reading

For further reading and more theoretical insights we kindly refer to [GruneP17]

## 1.4 API Reference

<i>system</i>	A class used to define the system dynamics of an optimal control problem.
---------------	---

### 1.4.1 system

**class system**( $f, nx, nu, system\_type='discrete', sampling\_rate=1.0, t0=0.0, method='cvodes'$ )

A class used to define the system dynamics of an optimal control problem.

The dynamics can be discrete or continuous. A discrete system is defined by a difference equation

$$x(t_{k+1}) = f(t_k, x(t_k), u(t_k))$$

and a continuous system is defined by the ordinary differential equation

$$\dot{x}(t_k) = f(t_k, x(t_k), u(t_k)).$$

In the latter case the differential equation will be discretized by a chosen integration method.

#### Parameters

- **f** (*callable*) – Function defining the right hand side of the system dynamics of the form  $f(t, x, u)$  or  $f(x, u)$  in the *autonomous* case. See also *f*.
- **nx** (*int*) – Dimension of the state. Must be a positive integer. See also *nx*.
- **nu** (*int*) – Dimension of the control. Must be a positive integer. See also *nu*.

- **system\_type**(*str*, *optional*) – String defining if the given system dynamics are discrete or continuous. The default is ‘discrete’.
- **sampling\_rate**(*float*, *optional*) – Sampling rate defining at which time instances the dynamics are evaluated. The default is 1.
- **t0**(*float*, *optional*) – Initial time for the optimal control problem. The default is 0. See also [t0](#).
- **method**(*str*, *optional*) – String defining which integration method should be used to discretize the system dynamics. The default is ‘cvcodes’. For further informations about the provided integrators see [method](#).

## Attributes

<a href="#">system.autonomous</a>	If True, the system is time-invariant.
<a href="#">system.f</a>	Right hand side $f(t, x, u)$ of the system dynamics.
<a href="#">system.h</a>	Sampling time $h$ of the system.
<a href="#">system.method</a>	Integration method for discretization of the dynamics.
<a href="#">system.nu</a>	Dimension of the control.
<a href="#">system.nx</a>	Dimension of the state.
<a href="#">system.system_type</a>	String defining whether the dynamics are discrete or continuous.
<a href="#">system.t0</a>	Initial time of the optimal control problem.
<a href="#">system.type</a>	Indicating whether the system dynamics are linear.

## autonomous

Class property.

**system.autonomous**

If True, the system is time-invariant.

The right hand side of the dynamics  $f(t, x, u)$  are not explicitly dependent on the time variable  $t$ . In this case  $f(t, x, u) = f(x, u)$  holds.

**Type**

bool

## f

Class property.

**system.f**

Right hand side  $f(t, x, u)$  of the system dynamics.

The return value of this attribute depends on how the system is initialized. If it is initialized as a linear system by [LQPC](#) a list containing the arrays defining the system dynamics are returned. If the system is initialized by a possible nonlinear callable function this function is returned. Note, that even if [autonomous](#) is True the returned function depends on the time and always has the form  $f(t, x, u)$ .

**Type**

callable or list of [array](#)

## h

Class property.

`system.h`

Sampling time  $h$  of the system.

This attribute defines at which time instances the dynamics are evaluated. This means the time  $t_k$  is given by the equation

$$t_k = t_0 + kh.$$

In addition, the control values are assumed to be constant during a sampling instance and can only be change at the times  $t_k$ .

**Type**

float

## method

Class property.

`system.method`

Integration method for discretization of the dynamics.

The following integrators are currently supported:

- from [CasADi](#): *cvodes*, *idas*, *collocation*, *oldcollocation* and *rk*
- from [SciPy](#): *RK45*, *RK23*, *DOP853*, *Radau*, *BDF* and *LSODA*
- from nMPyC: *rk4*, *euler* und *heun* (fixed step integration methods)

**Type**

str

## nu

Class property.

`system.nu`

Dimension of the control.

The value of  $u(t)$  at a given time  $t_k$  is a element of  $\mathbb{R}^{nu}$ . In the linear case this value equals with the dimension of the columns of the control matrix  $B \in \mathbb{R}^{nx \times nu}$ .

**Type**

int

## nx

Class property.

`system.nx`

Dimension of the state.

The value of  $x(t)$  at a given time  $t_k$  is a element of  $\mathbb{R}^{nx}$ . In the linear case this value equals with the dimension of the system matrix  $A \in \mathbb{R}^{nx \times nx}$ .

**Type**

int

## system\_type

Class property.

`system.system_type`

String defining whether the dynamics are discrete or continuous.

A discrete system is defined by a difference equation

$$x(t_{k+1}) = f(t_k, x(t_k), u(t_k))$$

and a continous system is defined by the ordinary differential equation

$$\dot{x}(t_k) = f(t_k, x(t_k), u(t_k)).$$

**Type**

str

## t0

Class property.

`system.t0`

Initial time of the optimal control problem.

The initial state  $x_0$  is measured at time  $t_0$ . The state  $x(t)$  is evaluated at the time instances  $t_0 + kh$  during the MPC loop where  $h$  is the `sampling_rate`.

**Type**

float

## type

Class property.

`system.type`

Indicating whether the system dynamics are linear.

If *LQP*, the system dynamics are linear. The right hand side of the system dynamics is given by

$$f(x, u) = Ax + Bu.$$

It also implies that the system is *autonomous*.

If the system dynamics are not initialized as linear with the *LQP()* method this attribute has the value *NLP*.



Type  
str

## Methods

<code>system.LQP</code>	Initialize the system with linear dynamics.
<code>system.load</code>	Loads a nMPyC system object from a file.
<code>system.save</code>	Saving the system to a given file with <code>dill</code> .
<code>system.set_integratorOptions</code>	Set options for the integration method.
<code>system.system</code>	Evaluate right hand side $f(t, x, u)$ of the dynamics.
<code>system.system_discrete</code>	Evaluate discretized right hand side of the system dynamics.

## LQP

Class method.

**LQP**(*A*, *B*, *nx*, *nu*, *system\_type*='discrete', *sampling\_rate*=1.0, *t0*=0.0, *method*='euler')

Initialize the system with linear dynamics.

In this case the right hand side of the dynamics has the form :

$$f(x, u) = Ax + Bu$$

which is always *autonomous*. If not a fixed step method is choosen for integration the optimizer can not use the linear structure of the problem during the optimization process.

### Parameters

- **A** (*array*) – Matrix definig the linear state input on the right hand side of the dynamics.
- **B** (*array*) – Matrix definig the linear state input on the right hand side of the dynamics.
- **nx** (*int*) – Dimension of the state. Must be a positive integer. See also *nx*.
- **nu** (*int*) – Dimension of the control. Must be a positive integer. See also *nu*.
- **system\_type** (*str*, *optional*) – String defining whether the given system dynamics are discrete or continuous. The default is 'discrete'.
- **sampling\_rate** (*float*, *optional*) – Sampling rate defining at which time instances the dynamics are evaluated. The default is 1.
- **t0** (*float*, *optional*) – Initial time for the optimal control problem. The default is 0. See also *t0*.
- **method** (*str*, *optional*) – String defining which integration method should be used to discretize the system dynamics. The default is 'euler'. For further informations about the provided integrators see *method*.

### Returns

**lqp** – nMPyC-system class object suitable to define a linear quadratic optimal control problem..

### Return type

*system*

### load

Class method.

#### **load**(*path*)

Loads a nMPyC system object from a file.

The specified path must lead to a file that was previously saved with [save\(\)](#).

##### **Parameters**

**path** (*str*) – String defining the path to the file containing the nMPyC system object.

For example

```
>>> system.load('system.pickle')
```

will load the system previously saved with [save\(\)](#).

### save

Class method.

#### **save**(*self*, *path*)

Saving the system to a given file with [dill](#).

The path can be absolut or relative and the ending of the file is arbitrary.

##### **Parameters**

**path** (*str*) – String defining the path to the desired file.

For example

```
>>> system.save('system.pickle')
```

will create a file *system.pickle* containing the nMPyC system object.

### set\_integratorOptions

Class method.

#### **set\_integratorOptions**(*self*, *options*)

Set options for the integration method.

##### **Parameters**

**options** (*dict*) – Dictionary containing the keywords of the required options and their values.

The available options are depending on the choosen [method](#) of integration. For the nMPyC integrators the only available option is *number\_of\_finit\_elements* which must be an int greater than zero and defines how many discretation steps are computed during one sampling period defined by the sampling rate. The available options for the CasADi integrators can be found at [Sourceforge](#) and for the SciPy integrators at the [Scipy documentation](#).

**system**

Class method.

**system**(*self*, *t*, *x*, *u*)

Evaluate right hand side  $f(t, x, u)$  of the dynamics.

**Parameters**

- **t** (*float*) – Time instant at which the system dynamics are evaluated.
- **x** (*array*) – State value at which the system dynamics are evaluated.
- **u** (*array*) – Control value at which the system dynamics are evaluated.

**Returns**

Value of the possible not discrete right hand side of the dynamics evaluated at the given inputs.

**Return type**

*array*

**system\_discrete**

Class method.

**system\_discrete**(*self*, *t*, *x*, *u*)

Evaluate discretized right hand side of the system dynamics.

**Parameters**

- **t** (*float*) – Time instant at which the system dynamics are evaluated.
- **x** (*array*) – State value at which the system dynamics are evaluated.
- **u** (*array*) – Control value at which the system dynamics are evaluated.

**Returns**

Value of the discretized right hand side of the dynamics evaluated at the given inputs.

**Return type**

*array*

**objective**

A class used to define the objective of the optimal control problem.

**1.4.2 objective**

**class objective**(*stagecost*, *terminalcost*=None)

A class used to define the objective of the optimal control problem.

The objective depends on the stage cost and optional on terminal cost and has the form

$$J(t, x, u, N) := \sum_{k=0}^{N-1} \ell(t_k, x(t_k), u(t_k)) + F(t_N, x(t_N)).$$

The values of the times  $t_k$  are defined by initializing the `nmpyc.system.system`. For the slightly different form of the objective in the discounted case see [discount](#).

### Parameters

- **stagecost** (*callable*) – A function defining the stage cost of the optimal control problem. Has to be of the form  $\ell(t, x, u)$  or  $\ell(x, u)$  in the [autonomous](#) case. See also [stagecost](#).
- **terminalcost** (*callable, optional*) – A function defining the terminal cost of the optimal control problem. Has to be of the form  $F(t, x)$  or  $F(x)$  in the autonomous case. If None, no terminal cost is added. The default is None. See also [terminalcost](#).

### Attributes

<a href="#">objective.autonomous</a>	If True, the objective is autonomous.
<a href="#">objective.discount</a>	The discount factor of the objective.
<a href="#">objective.stagecost</a>	Stage cost $\ell(t, x, u)$ .
<a href="#">objective.terminalcost</a>	Terminal cost $F(t, x)$ .
<a href="#">objective.type</a>	Indicating whether the objective is quadratic or non-linear.

### autonomous

Class property.

#### **objective.autonomous**

If True, the objective is autonomous.

The stage cost and terminal cost of the objective  $J(t, x, u, N)$  are not explicitly dependent on the time variable  $t$ . In this case  $J(t, x, u, N) = J(x, u, N)$  holds.

#### **Type**

bool

### discount

Class property.

#### **objective.discount**

The discount factor of the objective.

For a discount factor  $\delta \in (0, 1]$  the discounted objective function is given by

$$J(t, x, u, N) = \sum_{k=0}^{N-1} \delta^k \ell(t_k, x(t_k), u(t_k)) + F(t_N, x(t_N)).$$

By default the discount factor is equal to 1  $\delta = 1$ . Then, we name the problem undiscounted. The discount factor for the OCP of the MPC simulation can be set when the [nmpyc.model.model.mpc\(\)](#) method is called.

#### **Type**

float

### stagecost

Class property.

#### objective.stagecost

Stage cost  $\ell(t, x, u)$ .

The return value of this attribute depends on how the objective is initialized. If it is initialized as a quadratic objective by `LQP()` a list containing the arrays defining the stage cost are returned. If the objective is initialized by possibly nonlinear callable functions the function defining the stage cost is returned. Note, that even if `autonomous` is True the returned function depends on the time  $t$  and always has the form  $\ell(t, x, u)$ .

#### Type

callable or list of `array`

### terminalcost

Class property.

#### objective.terminalcost

Terminal cost  $F(t, x)$ .

The return value of this attribute depends on how the objective is initialized. If it is initialized as a quadratic objective by `LQP()` the array defining the terminal cost is returned. If the objective is initialized by possibly nonlinear callable functions the function defining the terminal cost is returned. Note, that even if `autonomous` is True the returned function depends on the time  $t$  and always has the form  $\ell(t, x, u)$ .

#### Type

callable or `array`

### type

Class property.

#### objective.type

Indicating whether the objective is quadratic or nonlinear.

If `LQP`, the objective is quadratic. Then the stage cost is given by

$$\ell(x, u) = x^T Q x + u^T R u + 2x^T N x.$$

and the terminal cost is given by

$$F(x) = x^T P x.$$

It also implies that the system is `autonomous`.

If the objective is not initialized as quadratic function with the `LQP()` method this attribute holds the value `NLP`.

#### Type

str

## Methods

<code>objective.J</code>	Evaluate objective function of the OCP.
<code>objective.LQP</code>	Initialize a quadratic objective.
<code>objective.add_termianlcost</code>	Add terminal cost to the objective.
<code>objective.endcosts</code>	Evaluate termninal cost of the objective.
<code>objective.load</code>	Loads a nMPyC objective object from a file.
<code>objective.save</code>	Saving the objective to a given file with <code>dill</code> .
<code>objective.stagecosts</code>	Evaluate stage cost of the objective.

## J

Class method.

**J**(*self*, *t*, *x*, *u*, *N*)

Evaluate objective function of the OCP.

The objective function is assembled from the stage cost  $\ell(t, x, u)$  and optional terminal cost  $F(t, x)$  and has the form

$$J(t, x, u, N) = \sum_{k=0}^{N-1} \delta^k \ell(t_k, x(t_k), u(t_k)) + F(t_N, x(t_N)).$$

Where  $\delta \in (0, 1]$  is a possible discount factor, see [discount](#).

### Parameters

- **t** ([array](#)) – Times instant at which the stage costs and terminal cost are evaluated.
- **x** ([array](#)) – State trajectory at which the stage cost and terminal cost are evaluated.
- **u** ([array](#)) – Control sequence at which the stage cost is evaluated.
- **N** ([int](#)) – Maximum index up to which the stage cost are summed. During the MPC iteration this index is equivalent to the MPC horizon.

### Returns

**J** – Value of the objective function at the given input parameters.

### Return type

[array](#)

## LQP

Class method.

**LQP**(*Q*, *R*, *N=None*, *P=None*)

Initialize a quadratic objective.

In this case the stage cost of the objective has the form

$$\ell(x, u) = x^T Q x + u^T R u + 2x^T Q u$$

and the optional terminal cost is defined as

$$F(x, u) = x^T P x.$$

In this case the objective is always [autonomous](#).

### Parameters

- **Q** (*array*) – Matrix defining the cost of the state of the form  $x^T Q x$ .
- **R** (*array*) – Matrix defining the cost of the control of the form  $u^T R u$ .
- **N** (*array, optional*) – Possible Matrix defining the mixed cost term of the form  $2x^T N u$ . The default is None.
- **P** (*array, optional*) – Possible Matrix defining the terminal cost of the form  $x^T P x$ . The default is None.

### Returns

**QP** – nMPyC-objective class object suitable to define a linear quadratic optimal control problem.

### Return type

*objective*

## add\_termianlcost

Class method.

**add\_termianlcost**(*self, terminalcost*)

Add terminal cost to the objective.

The terminal cost must be a callable function of the form  $F(t, x)$  or  $F(x)$  in the autonomous case. If terminal cost already exists they will be over written.

### Parameters

**terminalcost** (*callable*) – A function defining the terminal cost of the optimal control problem. Has to be of the form  $F(t, x)$  or  $F(x)$  in the autonomous case.

## endcosts

Class method.

**endcosts**(*self, t, x*)

Evaluate termninal cost of the objective.

### Parameters

- **t** (*float*) – Time instant at which the terminal cost is evaluated.
- **x** (*array*) – Current state at which the terminal cost is evaluated.

### Returns

Terminal cost evaluated at the given input values.

### Return type

*array*

## **load**

Class method.

### **load**(*path*)

Loads a nMPyC objective object from a file.

The specified path must lead to a file that was previously saved with `save()`.

#### **Parameters**

**path** (*str*) – String defining the path to the file containing the nMPyC objective object.

For example

```
>>> objective.load('objective.pickle')
```

will load the objective previously saved with `save()`.

## **save**

Class method.

### **save**(*self*, *path*)

Saving the objective to a given file with `dill`.

The path can be absolut or relative and the ending of the file is arbitrary.

#### **Parameters**

**path** (*str*) – String defining the path to the desired file.

For example

```
>>> objective.save('objective.pickle')
```

will create a file *objective.pickle* containing the nMPyC objective object.

## **stagecosts**

Class method.

### **stagecosts**(*self*, *t*, *x*, *u*)

Evaluate stage cost of the objective.

#### **Parameters**

- **t** (*float*) – Time instant at which the stage cost is evaluated.
- **x** (*array*) – Current state at which the stage cost is evaluated.
- **u** (*array*) – Current control at which the stage cost is evaluated.

#### **Returns**

Stage cost evaluated at the given input values.

#### **Return type**

*array*

---

## *constraints*

Class used to define the constraints of the optimnal control problem.

---



### 1.4.3 constraints

#### class constraints

Class used to define the constraints of the optimnal control problem.

Support for nonlinear, linear and box constraints are implemented and provided.

To define the constraints, first, an empty object have to be created. Then the individual constraints can be added with the help of the methods [add\\_bound\(\)](#) and [add\\_constr\(\)](#).

#### Attributes

<code>constraints.linear_constr</code>	Collection of all linear constraints.
<code>constraints.lower_bndend</code>	Lower bound $l_x \in \mathbb{R}^{n_x}$ of the terminal state.
<code>constraints.lower_bndu</code>	Lower bound $l_u \in \mathbb{R}^{n_u}$ for the control.
<code>constraints.lower_bndx</code>	Lower bound $l_x \in \mathbb{R}^{n_x}$ of the state.
<code>constraints.nonlinear_constr</code>	Collection of all nonlinear constraints.
<code>constraints.type</code>	Indicating whether all constraints are linear.
<code>constraints.upper_bndend</code>	Upper bound $u_x \in \mathbb{R}^{n_x}$ of the terminal state.
<code>constraints.upper_bndu</code>	Upper bound $u_u \in \mathbb{R}^{n_u}$ of the control.
<code>constraints.upper_bndx</code>	Upper bound $u_x \in \mathbb{R}^{n_x}$ of the state.

#### linear\_constr

Class property.

##### constraints.linear\_constr

Collection of all linear constraints.

This dictionary has the following form:

```
>>> linear_constr = {'eq': [...], 'ineq': [...],
>>>                  'terminal_eq': [...], 'terminal_ineq': [...]}
```

The arrays that define the constraints are saved as lists which are contained in the dictionary. For example

```
>>> linear_constr['eq'][0]
```

returns a list with the arrays  $H$ ,  $F$  and  $h$  defining the first equality constraint

$$Hx + Fu = h.$$

**Type**

dict

### lower\_bndend

Class property.

`constraints.lower_bndend`

Lower bound  $l_x \in \mathbb{R}^{nx}$  of the terminal state.

For the terminal state  $x(t_N)$  the inequality

$$x_i(t_N) \geq l_{x_i} \quad \text{for } i = 1, \dots, nx$$

holds as a constraint.

**Type**

*array*

### lower\_bndu

Class property.

`constraints.lower_bndu`

Lower bound  $l_u \in \mathbb{R}^{nu}$  for the control.

For all controls  $u(t_k)$  the inequalities

$$u_i(t_k) \geq l_{u_i} \quad \text{for } i = 1, \dots, nu$$

hold as a constraint.

**Type**

*array*

### lower\_bndx

Class property.

`constraints.lower_bndx`

Lower bound  $l_x \in \mathbb{R}^{nx}$  of the state.

For all states  $x(t_k)$  the inequalities

$$x_i(t_k) \geq l_{x_i} \quad \text{for } i = 1, \dots, nx$$

hold as a constraint.

**Type**

*array*

### nonlinear\_constr

Class property.

`constraints.nonlinear_constr`

Collection of all nonlinear constraints.

This dictionary has the following form:

```
>>> nonlinear_constr = {'eq': [...], 'ineq': [...],
>>>                       'terminal_eq': [...], 'terminal_ineq': [...]}
```

In the lists contained in the dictionary the functions defining the constraints are saved. For example

```
>>> nonlinear_constr['eq'][0]
```

returns the function  $h(t, x, u)$  defining the first equality constraint

$$h(t, x, u) = 0.$$

**Type**  
dict

## type

Class property.

**constraints.type**

Indicating whether all constraints are linear.

If *LQP*, all constraints are linear. Then all constraints are of the form

$$Ex + Fu \leq h$$

If at least one constraint is initialized as a nonlinear constraint this attribute has the value *NLP*.

**Type**  
str

## upper\_bndend

Class property.

**constraints.upper\_bndend**

Upper bound  $u_x \in \mathbb{R}^{n_x}$  of the terminal state.

For the terminal state  $x(t_N)$  the inequalities

$$x_i(t_N) \leq u_{x_i} \quad \text{for } i = 1, \dots, n_x$$

hold as a constraint.

**Type**  
array

## upper\_bndu

Class property.

**constraints.upper\_bndu**

Upper bound  $u_u \in \mathbb{R}^{n_u}$  of the control.

For all controls  $u(t_k)$  the inequalities

$$u_i(t_k) \leq u_{u_i} \quad \text{for } i = 1, \dots, n_u$$

hold as a constraint.

**Type**  
*array*

## upper\_bndx

Class property.

### constraints.upper\_bndx

Upper bound  $u_x \in \mathbb{R}^{nx}$  of the state.

For all states  $x(t_k)$  the inequalities

$$x_i(t_k) \leq u_{x_i} \quad \text{for } i = 1, \dots, nx$$

hold as a constraint.

**Type**  
*array*

## Methods

<code>constraints.add_bound</code>	Add bounds as linear constraints to the OCP.
<code>constraints.add_constr</code>	Add linear or nonlinear constraints to the OCP.
<code>constraints.add_terminalconstr</code>	Add linear or nonlinear terminal constraints to the OCP.
<code>constraints.load</code>	Loads a nMPyC constraints object from a file.
<code>constraints.save</code>	Saving the constraints to a given file with <code>dill</code> .

## add\_bound

Class method.

**add\_bound**(*self*, *bnd\_type*, *variable*, *bound*)

Add bounds as linear constraints to the OCP.

Note while adding the bound it is not checked if the bounds have the correct shape. This will be verified later during the optimization progress.

### Parameters

- **bnd\_type** (*str*) – String defining whether the bound is a lower or upper bound.
- **variable** (*str*) – String defining on which variable the bound should be applied. Possible values are *state*, *control* and *terminal*.
- **bound** (*array*) – Array containing the values of the bound.

For example

```
>>> constraints.add_bound('lower', 'state', lbx)
```

will add *lbx* as *lower\_bndx* while

```
>>> constraints.add_bound('upper', 'terminal', ub_end)
```

will add *ub\_end* as *upper\_bndend*.

## add\_constr

Class method.

**add\_constr**(*self*, *cons\_type*, \**args*)

Add linear or nonlinear constraints to the OCP.

Nonlinear inequality constraints are of the form

$$g(t, x, u) \geq 0 \quad \text{or} \quad g(x, u) \geq 0.$$

Nonlinear equality constraints are of the form

$$h(t, x, u) = 0 \quad \text{or} \quad h(x, u) = 0.$$

Linear inequality constraints are of the form

$$Ex + Fu \geq h.$$

Linear equality constraints are of the form

$$Ex + Fu = h.$$

For the form of terminal constrains see [add\\_terminalconstr\(\)](#).

### Parameters

- **cons\_type** (*str*) – String that defines the type of the constraints. Possible values are *eq*, *ineq*, *terminal\_eq* and *terminal\_ineq*.
- **\*args** (*callable or arrays*) – Function defining the (nonlinear) constraints or arrays defining the linear constraints. In the latter case the order of arguments are E, F, h and if h is undefined this array is set to zero.

For example

```
>>> constraints.add_constr('ineq', E, F, h)
```

will add a linear inequality constraint to [linear\\_constr](#) while

```
>>> constraints.add_constr('terminal_eq', h_end)
```

will add a nonlinear equality terminal constraint to [nonlinear\\_constr](#).

## add\_terminalconstr

Class method.

**add\_terminalconstr**(*self*, *cons\_type*, \**args*)

Add linear or nonlinear terminal constraints to the OCP.

Nonlinear terminal inequality constraints are of the form

$$g(t, x) \geq 0 \quad \text{or} \quad g(x) \geq 0.$$

Nonlinear terminal equality constraints are of the form

$$h(t, x) = 0 \quad \text{or} \quad h(x) = 0.$$

Linear terminal inequality constraints are of the form

$$Ex \geq h.$$

Linear terminal equality constraints are of the form

$$Ex = h.$$

### Parameters

- **cons\_type** (*str*) – String that defines the type of the terminal constraints. Possible values are *eq* or *ineq*.
- **\*args** (*callable or arrays*) – Function defining the (nonlinear) terminal constraints or arrays defining the linear constraints. In the latter case the order of arguments are E, h and if h is undefined this array is set to zero.

For example

```
>>> constraints.add_terminalconstr('ineq', E, F, h)
```

will add a linear inequality terminal constraint to *linear\_constr* while

```
>>> constraints.add_constr('eq',h)
```

will add a nonlinear equality terminal constraint to *nonlinear\_constr*.

## load

Class method.

### load(*path*)

Loads a nMPyC constraints object from a file.

The specified path must lead to a file that was previously saved with *save()*.

### Parameters

**path** (*str*) – String defining the path to the file containing the nMPyC constraints object.

For example

```
>>> constraints.load('constraints.pickle')
```

will load the constraints previously saved with *save()*.

## save

Class method.

### save(*self*, *path*)

Saving the constraints to a given file with *dill*.

The path can be absolute or relative and the ending of the file is arbitrary.

### Parameters

**path** (*str*) – String defining the path to the desired file.

For example

```
>>> constraints.save('constraints.pickle')
```

will create a file *constraints.pickle* containing the nMPyC constraints object.

<i>model</i>	Class that contains all the components of the optimal control problem.
--------------	--

## 1.4.4 model

**class** `model(objective, system, constraints=None)`

Class that contains all the components of the optimal control problem.

Can be used to perform open and closed loop simulations.

### Parameters

- **objective** (*objective*) – nMPyC-objective defining the objective of the optimal control problem.
- **system** (*system*) – nMPyC-system defining the system dynamics of the optimal control problem.
- **constraints** (*constraints optional*) – nMPyC-constraints defining the constraints of the optimal control problem. If constraints is None the problem is unconstrained. The default is None.

### Attributes

<i>model.N</i>	Prediction horizon of the MPC loop.
<i>model.constraints</i>	Constraints of the optimal control problem.
<i>model.objective</i>	Objective of the optimal control problem.
<i>model.opti</i>	Optimizer for the optimal control problem.
<i>model.system</i>	System dynamics of the optimal control problem.

## N

Class property.

`model.N`

Prediction horizon of the MPC loop.

### Type

int

### constraints

Class property.

`model.constraints`

Constraints of the optimal control problem.

**Type**

*constraints*

### objective

Class property.

`model.objective`

Objective of the optimal control problem.

**Type**

*objective*

### opti

Class property.

`model.opti`

Optimizer for the optimal control problem.

This property can be used to set different optimization options. A distinction is made between basic settings of the optimizer and solver-specific settings.

The basic settings can be adjusted by calling

```
>>> model.opti.set_options({.})
```

The dictionary that is passed can contain the following entries



Parameter	Description	Default value
solver	String defining which solver is for optimization. Currently supported solvers are <ul style="list-style-type: none"> <li>• ipotpt</li> <li>• sqpmethod</li> <li>• ospq</li> <li>• SLSQP</li> <li>• trust-constr</li> </ul> For auto a suitable solver depending on other options and parameters is selected.	auto
full_discretization	If True, the method of full discretization is used for optimization. Otherwise the system dynamics is resolved in the objective function.	True
tol	The toleranz of the solver. If the solver distinguishes between relative and absolute tolerances, both are set to this value.	1e-06
maxiter	Maximal number of iterations during the optimization progress.	5000
verbose	If True, the verbose option of the selected solver ist activated.	False
initial_guess	Initial guess for the optimization variable u. Must be an array of shape (nx,N). If the initial guess has not the right shape or is None it will be set to <code>nmpyc.ones((nu,N))*0.1</code> by default.	None

The auto option of the solver selection follows the rule

1. If the optimal control problem is recognized as a LQP and a fixed step discretization of the system is given, ospq is selected.
2. If a condition of 1. is violated and not a SciPy discretization method is choosen, ipopt is selected.
3. Otherwise SLSQP is selected.

The solver-specific settings can be customized by calling

```
>>> model.opt.set_solverOptions({..})
```

Valid parameters which the passed dictionary can contain are depending on the selected solver. For a list of these settings take a look at

- [Sourceforge](#) for the CasADi solvers
- [SciPy Documentation](#) for the SciPy solvers
- [OSQP Website](#) for the osqp solver

**Type**  
opti

## system

Class property.

`model.system`

System dynamics of the optimal control problem.

**Type**  
*system*

## Methods

<code>model.load</code>	Loads a nMPyC model object from a file.
<code>model.mpc</code>	Solves the optimal control problem via model predictive control.
<code>model.save</code>	Saving the model to a given file with <code>dill</code> .
<code>model.solve_ocp</code>	Solves the finit horizon optimal control problem.

## load

Class method.

`load(path)`

Loads a nMPyC model object from a file.

The specified path must lead to a file that was previously saved with `save()`.

### Parameters

**path** (*str*) – String defining the path to the file containing the nMPyC model object.

For example

```
>>> model.load('model.pickle')
```

will load the model previously saved with `save()`.

## mpc

Class method.

**mpc**(*self*, *x0*, *N*, *K*, *discount=None*)

Solves the optimal control problem via model predictive control.

### Parameters

- **x0** (*array*) – Initial state of the optimal control problem.
- **N** (*int*) – MPC horizon.
- **K** (*int*) – Number of MPC iterations.
- **discount** (*float*, *optional*) – Discountfactor of the objective. The default is None.

### Returns

**res** – nMPyC result object containing the optimization results of the closed and open loop simulations.

### Return type

*result*

## save

Class method.

**save**(*self*, *path*)

Saving the model to a given file with [dill](#).

The path can be absolut or relative and the ending of the file is arbitrary.

### Parameters

**path** (*str*) – String defining the path to the desired file.

For example

```
>>> model.save('objective.pickle')
```

will create a file *model.pickle* containing the nMPyC model object.

## solve\_ocp

Class method.

**solve\_ocp**(*self*, *x0*, *N*, *discount=None*)

Solves the finite horizon optimal control problem.

### Parameters

- **x0** (*array*) – Initial value of the optimal control problem.
- **N** (*int*) – Prediction horizon of the control problem.
- **discount** (*float*, *optional*) – Discountfactor of the objective. The default is None.

### Returns

- **u\_opt** (*array*) – Optimal control sequence.
- **x\_opt** (*array*) – Optimal trajectory corresponding to the optimal control sequence.

*result*

Class used to store the simulation results of the MPC simulation.

### 1.4.5 result

**class result**(*x0*, *t0*, *h*, *N*, *K*)

Class used to store the simulation results of the MPC simulation.

To obtain the individual components of the simulation, such as closed loop and open loop results, the individual attributes need to be called.

Also the result object contains information about errors and other solver statistics, which can be used for further investigation of the simulation progress.

Additionally, this class provides a way to visualize the results in a suitable way with the *plot()* method.

#### Parameters

- **x0** (*array*) – Initial state.
- **t0** (*float*) – Initial time.
- **h** (*float*) – Sampling rate.
- **N** (*int*) – MPC horizon.
- **K** (*int*) – Number of MPC Iterations.

## Attributes

<code>result.N</code>	MPC horizon
<code>result.ellapsed_time</code>	Total ellapsed time for the closed loop simulation.
<code>result.ellapsed_time_per_iteraion</code>	List containing the ellapsed time of every single iter- aion of the closed loop simulation.
<code>result.error</code>	Error message with which the solver failed.
<code>result.l_cl</code>	Stage costs evaluated at the closed loop trajectory and feedback.
<code>result.l_ol</code>	List containing the stage costs evaluated at the open loop trajectories and controls of all MPC itertaions.
<code>result.sampling_rate</code>	Sampling rate.
<code>result.solver</code>	Name of the choosen optimization method.
<code>result.succes</code>	True if the solver converged sucessfully in all MPC itertaions, false if the MPC loop abort prematurely.
<code>result.sucessfull_iteraions</code>	Number of sucesfull MPC iterations.
<code>result.t0</code>	Initial time
<code>result.t_cl</code>	Time sequence at which the closed loop states and controls are evaluated.
<code>result.t_ol</code>	List containing the time sequences at which the closed loop states and controls are evaluated in the open loop simulations.
<code>result.u_cl</code>	Closed loop feedback.
<code>result.u_ol</code>	List containing the open loop optimal control values of all MPC itertaions.
<code>result.x0</code>	Initial state.
<code>result.x_cl</code>	Closed loop trajectory.
<code>result.x_ol</code>	List containing the open loop trajectories of all MPC itertaions.

## N

Class property.

`result.N`

MPC horizon

**Type**

int

## ellapsed\_time

Class property.

`result.ellapsed_time`

Total ellapsed time for the closed loop simulation.

**Type**

float

### **elapsed\_time\_per\_iteraion**

Class property.

**result.elapsed\_time\_per\_iteraion**

List containing the elapsed time of every single itertaion of the closed loop simulation.

**Type**

list of float

### **error**

Class property.

**result.error**

Error message with which the solver failed. If success is True error is None.

**Type**

str

### **l\_cl**

Class property.

**result.l\_cl**

Stage costs evaluated at the closed loop trajectory and feedback.

**Type**

numpy.ndarray

### **l\_ol**

Class property.

**result.l\_ol**

List containing the stage costs evaluated at the open loop trajectories and controls of all MPC itertaions.

**Type**

list of numpy.ndarrays

### **sampling\_rate**

Class property.

**result.sampling\_rate**

Sampling rate.

**Type**

float

### **solver**

Class property.

**result.solver**

Name of the choosen optimization method.

**Type**  
str

### **suces**

Class property.

**result.suces**

True if the solver converged sucessfully in all MPC itertaions, false if the MPC loop abort prematurely.

**Type**  
bool

### **sucessfull\_itteraions**

Class property.

**result.sucessfull\_itteraions**

Number of sucessfull MPC iterations.

**Type**  
int

### **t0**

Class property.

**result.t0**

Initial time

**Type**  
float

### **t\_cl**

Class property.

**result.t\_cl**

Time sequence at which the closed loop states and controls are evaluated.

**Type**  
numpy.ndarray

### **t\_ol**

Class property.

**result.t\_ol**

List containing the time sequences at which the closed loop states and controls are evaluated in the open loop simulations.

**Type**

list of numpy.ndarrays

### **u\_cl**

Class property.

**result.u\_cl**

Closed loop feedback.

**Type**

numpy.ndarray

### **u\_ol**

Class property.

**result.u\_ol**

List containing the open loop optimal control values of all MPC iterations.

**Type**

list of numpy.ndarrays

### **x0**

Class property.

**result.x0**

Initial state.

**Type**

numpy.ndarray

### **x\_cl**

Class property.

**result.x\_cl**

Closed loop trajectory.

**Type**

numpy.ndarray



## x\_ol

Class property.

`result.x_ol`

List containing the open loop trajectories of all MPC iterations.

### Type

list of `numpy.ndarrays`

## Methods

<code>result.load</code>	Loads a nMPyC result object from a file.
<code>result.plot</code>	Plot the results of the MPC simulation.
<code>result.save</code>	Saving the result to a given file with <code>dill</code> .
<code>result.show_errors</code>	Shows the errors that occurred during the simulation.

## load

Class method.

`load(path)`

Loads a nMPyC result object from a file.

The specified path must lead to a file that was previously saved with `save()`.

### Parameters

**path** (`str`) – String defining the path to the file containing the nMPyC result object.

For example

```
>>> result.load('result.pickle')
```

will load the result previously saved with `save()`.

## plot

Class method.

`plot(self, *args, **kwargs)`

Plot the results of the MPC simulation.

If no argument is passed, by default the closed loop states and controls are plotted separated in two subplots.

If only a specific component of the solution should be plotted, this can be customized by using a string as the first argument. Valid arguments for this are

- *state* for only plotting the closed loop state trajectories
- *control* for only plotting the closed loop control values
- *cost* for plotting the stage costs evaluated at the closed loop results
- *phase* for plotting a phase portrait of two components of the solution.

Further adjustments can be made with the help of the following keyword arguments.

Argument	Description	Default value
xk	List specifying which components of the state are plotted.	$[1, \dots, nx]$
uk	List specifying which components of the control are plotted.	$[1, \dots, nu]$
show_ol	If True, the open loop simulation results are also plotted additionally to the closed loop results.	True
iters	List indicating from which iteration on the open loop results should be plotted. Will be ignored if show_ol is False.	$[1, \dots, K+1]$
usetex	If True, the captions are displayed in TEX style.	True
grid	If True, a grid is displayed in the background of the plot.	True
show_legend	If True, a legend will be displayed inside the plot.	True
phase1	Phase 1 of the phase portrait plot. Has the form $x_k$ or $u_k$ , where $k$ determines the respective component. Will be ignored if args!= <code>'phase'</code> .	None
phase2	Phase 2 of the phase portrait plot. Has the form $x_k$ or $u_k$ , where $k$ determines the respective component. Will be ignored if args!= <code>'phase'</code> .	None
dpi	resolution of the figure, see	100
figsize	The size of the figure. Has the form [width, height] in inches.	[8., 6.]
linewidth	Set the line width in points.	2.
fontsize	The font size of the annotations. If the value is numeric the size will be the absolute font size in points.	14.

## save

Class method.

**save**(*self*, *path*)

Saving the result to a given file with `dill`.

The path can be absolut or relative and the ending of the file is arbitrary.

### Parameters

**path** (*str*) – String defining the path to the desired file.

For example

```
>>> result.save('result.pickle')
```

will create a file *result.pickle* containing the nMPyC result object.

## show\_errors

Class method.

**show\_errors**(*self*)

Shows the errors that occurred during the simulation.

For example, if the solver `ipopt` was selected and the defined optimal control problem is infeasible, this method will print out the message

*An error occured during itertaion 1 of 100:*

*Error in Opti::solve [OptiNode] at .../casadi/core/optistack.cpp:159:*

*.../casadi/core/optistack\_internal.cpp:999: Assertion “return\_success(accept\_limit)” failed:*

*Solver failed. You may use opti.debug.value to investigate the latest values of variables. return\_status is ‘Infeasible\_Problem\_Detected’*

For more informations about the error messages take a look at the documentation of the respective solver.

If the simulation was completly succesfull, the message

*No error occured during the MPC-Loop*

will be printed out.

### 1.4.6 nmpyc\_array

Module for array definition and computation.

This module provides an array class and associated functions for corresponding matrix calculations.

The goal of this class and the individual functions is to enable compatibility of calculations with both casadi and numpy objects without changing the syntax of the program. This enables the user to program as easily as possible and at the same time to switch between symbolic and numeric calculation.

#### Classes

<code>array</code>	Class used to save arrays with symbolic or numeric values.
--------------------	--

#### `array`

**class** `array(dim=0)`

Class used to save arrays with symbolic or numeric values.

The symbolic entries are provided by CasADi and will be transformed automatically to numeric values of numpy type if it is possible.

##### Parameters

**dim** (*int, tuple, cas.MX, cas.SX, cas.DM, list or numpy.ndarray, optional*)  
– Dimension of which an empty array is created or object from which the entries and dimension are copied. The default is 0.

#### Attributes

<code>array.A</code>	Array containing all entries.
<code>array.T</code>	Transposed array.
<code>array.dim</code>	Dimension of the array.
<code>array.symbolic</code>	True if array has symbolic entries, False otherwise.

#### **A**

Class property.

`array.A`

Array containing all entries.

##### Type

casadi.MX or numpy.array

## T

Class property.

`array.T`

Transposed array.

**Type**

*array*

## dim

Class property.

`array.dim`

Dimension of the array.

**Type**

tuple

## symbolic

Class property.

`array.symbolic`

True if array has symbolic entries, False otherwise.

**Type**

bool

## Methods

<i>array.fill</i>	Fill all entries with one value.
<i>array.flatten</i>	Flat array to one dimension.
<i>array.transpose</i>	Transpose array.

## fill

Class method.

`fill(self, a)`

Fill all entries with one value.

**Parameters**

**a** (*int* or *float*) – Value that all entries should take.

## **flatten**

Class method.

**flatten**(*self*)

Flat array to one dimension.

### **Returns**

**y** – Flatten array with dimension (1,n).

### **Return type**

*array*

## **transpose**

Class method.

**transpose**(*self*)

Transpose array.

### **Returns**

**y** – Transposed array.

### **Return type**

*array*

## Functions

<i>abs</i>	Calculates the absolute value of a number or array.
<i>arccos</i>	Calculates the arcuscosinus of a given number or array
<i>arccosh</i>	Calculates the arcuscosinus hyperbolicus of a given number or array
<i>arcsin</i>	Calculates the arcussinus of a given number or array
<i>arcsinh</i>	Calculates the arcussinus hyperbolicus of a given number or array
<i>arctan</i>	Calculates the arcustangens of a given number or array
<i>arctanh</i>	Calculates the arcustangens hyperbolicus of a given number or array
<i>concatenate</i>	Join a sequence of arrays along an existing axis.
<i>convert</i>	Convert a numpy-, casadi- or nMPyC-array to another of these instances.
<i>cos</i>	Calculates the cosinus of a given number or array
<i>cosh</i>	Calculates the cosinus hyperbolicus of a given number or array
<i>diag</i>	Creates an diagonal matrix from a given vector.
<i>exp</i>	Calculates the exponential of a given number or array
<i>eye</i>	Creates an array defining the identity.
<i>log</i>	Calculates the natural logarithm of a given number or array
<i>matrix_power</i>	Raises a square matrix to the n-th power.
<i>max</i>	Return the maximal value of the arguments
<i>min</i>	Returns the minimal value of the arguments
<i>norm</i>	Returns the norm of a vector or matrix.
<i>ones</i>	Creates an array with only entries equal to one.
<i>power</i>	Calculates the (elementwise) n-th power of a number or array.
<i>reshape</i>	Reshape an array to a new size.
<i>sin</i>	Calculates the sinus of a given number or array
<i>sinh</i>	Calculates the sinus hyperbolicus of a given number or array
<i>sqrt</i>	Calculates the square root of a given number or array
<i>tan</i>	Calculates the tangens of a given number or array
<i>tanh</i>	Calculates the tangens hyperbolicus of a given number or array
<i>zeros</i>	Creates an array with only zero entries.

## abs

### `abs(x)`

Calculates the absolute value of a number or array.

## arccos

### `arccos(x)`

Calculates the arcuscosinus of a given number or array

## arccosh

### `arccosh(x)`

Calculates the arcuscosinus hyperbolicus of a given number or array

## arcsin

### `arcsin(x)`

Calculates the arcussinus of a given number or array

## arcsinh

### `arcsinh(x)`

Calculates the arcussinus hyperbolicus of a given number or array

## arctan

### `arctan(x)`

Calculates the arcustangens of a given number or array

## arctanh

### `arctanh(x)`

Calculates the arcustangens hyperbolicus of a given number or array

## concatenate

### `concatenate(arrays, axis=0)`

Join a sequence of arrays along an existing axis.

#### Parameters

- **arrays** (*tuple of casadi.MX, casadi.SX, casadi.DM or numpy.ndarrays*) – Sequence of arrays which will be concatenated. The arrays must have the same shape, except in the dimension corresponding to axis.
- **axis** (*int, optional*) – The axis along which the arrays will be joined. The default is 0.



**Returns**

The concatenated array.

**Return type**

*array*

**convert**

**convert**(*a*, *dtype*='auto')

Convert a numpy-, casadi- or nMPyC-array to another of these instances.

**Parameters**

- **a** (*array*, *cas.MX*, *cas.SX*, *cas.DM* or *numpy.ndarray*) – Array which should be converted.
- **dtype** (*str*, *optional*) – Name of the class to which the array will be converted. The default is 'auto'.

**Returns**

The converted object.

**Return type**

numpy.ndarray, cas.MX, cas.SX, cas.DM

**cos**

**cos**(*x*)

Calculates the cosinus of a given number or array

**cosh**

**cosh**(*x*)

Calculates the cosinus hyperbolicus of a given number or array

**diag**

**diag**(*x*)

Creates an diagonal matrix from a given vector.

**Parameters**

**x** (*array*, *numpy.ndarray*, *cas.MX*, *cas.SX* or *cas.DX*, *list*) – Vector containing the diagonal entries of the matrix.

**Returns**

Diagonal matrix with the desired diagonal elements.

**Return type**

*array*

## exp

### exp(*x*)

Calculates the exponential of a given number or array

## eye

### eye(*dim*)

Creates an array defining the identity.

#### Parameters

**dim** (*int*) – Dimnension of the identity matrix.

#### Raises

- **ValueError** – If the given dimension is not supported.
- **TypeError** – If an input parameter has not the right type.

#### Returns

**y** – Identity matrix as an instance of array.

#### Return type

*array*

## log

### log(*x*)

Calculates the natural logarithm of a given number or array

## matrix\_power

### matrix\_power(*x*, *n*)

Raises a square matrix to the n-th power.

#### Parameters

- **x** (*int*, *float*, *numpy.ndarray*, *cas.MS*, *cas.SX* or *cas.DM*) – Number or array of which the n-th power should be computed.
- **n** (*int* or *float*) – Number defining the exponent.

## max

### max(\*args)

Return the maximal value of the arguments

## min

**min**(\*args)

Returns the minimal value of the arguments

## norm

**norm**(x, order=None)

Returns the norm of a vector or matrix.

### Parameters

- **x** (*array*, *numpy.ndarray*, *cas.MX*, *cas.SX* or *cas.DM*) – Vector or matrix of which the norm should be calculated.
- **order** (*number* or *str*, *optional*) – String defining the type of the norm. Possible values are 1, 2, 'fro' or 'inf'. The default is None.

## ones

**ones**(dim)

Creates an array with only entries equal to one.

### Parameters

**dim** (*int* or *tuple*) – Dimension of the array.

### Raises

- **ValueError** – If the given dimension is not supported.
- **TypeError** – If the given dimension has not the right type.

### Returns

**y** – An array of the given dimension with only entries equal to one.

### Return type

*array*

## power

**power**(x, n)

Calculates the (elementwise) n-th power of a number or array.

### Parameters

- **x** (*int*, *float*, *numpy.ndarray*, *cas.MS*, *cas.SX* or *cas.DM*) – Number or array of which the n-th power should be computed.
- **n** (*int* or *float*) – Number defining the exponent.

## reshape

**reshape**(*a*, *new\_size*)

Reshape an array to a new size.

### Parameters

- **a** (*array*) – .
- **new\_size** (*tuple*) – New shape.

### Returns

An array instance with the new shape.

### Return type

*array*

## sin

**sin**(*x*)

Calculates the sinus of a given number or array

## sinh

**sinh**(*x*)

Calculates the sinus hyperbolicus of a given number or array

## sqrt

**sqrt**(*x*)

Calculates the square root of a given number or array

## tan

**tan**(*x*)

Calculates the tangens of a given number or array

## tanh

**tanh**(*x*)

Calculates the tangens hyperbolicus of a given number or array

## zeros

### `zeros(dim)`

Creates an array with only zero entries.

#### Parameters

**dim** (*int or tuple*) – Dimension of the array.

#### Raises

- **ValueError** – If the given dimension is not supported.
- **TypeError** – If the given dimension has not the right type.

#### Returns

**y** – An array of the given dimension with only zero entries.

#### Return type

*array*

## Attributes

<i>inf</i>	Constant to define infinity.
<i>pi</i>	Constant to define the number pi.

## inf

### `inf = inf`

Constant to define infinity.

#### Type

float

## pi

### `pi = 3.141592653589793`

Constant to define the number pi.

#### Type

float

## 1.5 Examples

In addition to the information from the [API References](#), the following examples are intended to provide guidance for implementing your own problems.

To show the different possibilities of the nMPyC package, we illustrate them with different examples.

Therefore, the chemical reactor is a nonlinear autonomous problem, the inverted pendulum is a linear quadratic problem, the heat pump is a nonlinear time-varying problem and the 2d investment problem is a discounted problem.

### 1.5.1 Chemical Reactor

We consider a single first-order, irreversible chemical reaction in an isothermal CSTR



The material balances and the system data are provided in [DAR11] and is given by the discrete time nonlinear model

$$\begin{aligned} c_A(k+1) &= c_A(k) + h \left( \frac{Q(k)}{V} (c_f^A - c_A(k)) - k_r c_A(k) \right) \\ c_B(k+1) &= c_B(k) + h \left( \frac{Q(k)}{V} (c_f^B - c_B(k)) + k_r c_A(k) \right), \end{aligned}$$

in which  $c_A \geq 0$  and  $c_B \geq 0$  are the molar concentrations of  $A$  and  $B$  respectively,  $Q \leq 20$  (L/min) is the flow through the reactor and  $h$  is the sampling rate in minutes. The constants and their meanings are given in table below.

Reactor constants		value	unit
feed concentration of $A$	$c_f^A$	1	mol/L
feed concentration of $B$	$c_f^B$	0	mol/L
volume of the reactor	$V_R$	10	L
rate constant	$k_r$	1.2	L/(mol min)
sampling rate	$h$	0.5	min
initial value	$(c_0^A, c_0^B)$	(0.4, 0.2)	

From this set of parameters we can compute the equilibrium  $(c_e^A, c_e^B, Q_e) = (\frac{1}{2}, \frac{1}{2}, 12)$  of the system.

To initialize the system dynamics a function that implements  $f(x, u)$ , where  $x = (c_A, c_B)^T$  and  $u = Q$  has to be defined.

```
V = 10.
cf_A = 1.
cf_B = 0.
k_r = 1.2
h = 0.5

def f(x,u):
    y = nmpyc.array(2)
    y[0] = x[0] + h*((u[0]/V) *(cf_A - x[0]) - k_r*x[0])
    y[1] = x[1] + h*((u[0]/V) *(cf_B - x[1]) + k_r*x[0])
    return y
```

After that, the nMPyC system object can be set by calling

```
system = nmpyc.system(f, 2, 1, system_type='discrete')
```

In the next step, the objective is defined by using the stage cost given by

$$\ell(c_A(k), c_B(k), Q(k)) = \frac{1}{2}|c_A(k) - \frac{1}{2}|^2 + \frac{1}{2}|c_B(k) - \frac{1}{2}|^2 + \frac{1}{2}|Q(k) - 12|^2$$

Since we do not need terminal cost, we can initialize the objective directly using the following implementation.

```
def l(x,u):
    return 0.5 * (x[0]-0.5)**2 + 0.5 * (x[1]-0.5)**2 + 0.5 * (u[0]-12)**2

objective = nmpyc.objective(l)
```

In terms of the constraints we assume that

$$\begin{aligned}
 &0 \leq x_1(k) \\
 &< \infty \\
 &\text{for } k = 0, \dots, N \\
 &0 \leq x_2(k) \\
 &< \infty \\
 &\text{for } k = 0, \dots, N \\
 &0 \leq u(k) \\
 &\leq 20 \\
 &\text{for } k = 0, \dots, N-1.
 \end{aligned}$$

This can be realized in the code as follows:

```
constraints = nmpyc.constraints()
lbx = nmpyc.zeros(2)
ubu = nmpyc.ones(1)*20
lbu = nmpyc.zeros(1)
constraints.add_bound('lower','state', lbx)
constraints.add_bound('lower','control', lbu)
constraints.add_bound('upper','control', ubu)
```

Moreover, we consider the equilibrium  $(c_e^A, c_e^B, Q_e)$  as the terminal condition for our optimal control problem, which is implemented as

```
xeq = nmpyc.array([0.5,0.5])
def he(x):
    return x - xeq
constraints.add_constr('terminal_eq', he)
```

After all components of the optimal control problem have been implemented, we can now combine them into a model and start the MPC loop. For this purpose, we define

$$x(0) = (0.4, 0.2)^T$$

and set  $N = 15$ ,  $K = 100$ .

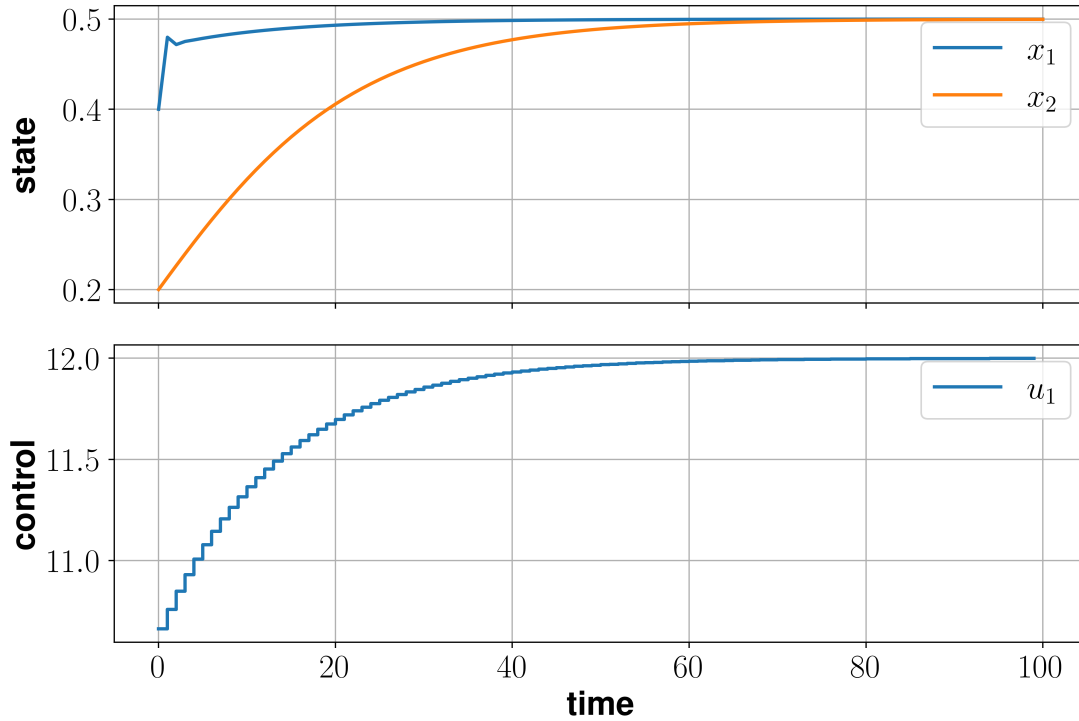
```
model = nmpyc.model(objective,system,constraints)
x0 = nmpyc.array([0.4,0.2])
res = model.mpc(x0,15,100)
```

Following the simulation we can visualize the results by calling

```
res.plot()
```

which generates the plot below.

## Closed Loop



### 1.5.2 Inverted Pendulum

We consider the mechanical model of an inverted rigid pendulum mounted on a carriage, see [Grune21], [GruneP17].

By means of physical laws an “exact” differential equation model can be derived. However, since in our case we like to obtain a linear quadratic problem, we linearize the differential equation at the origin. Thus, we obtain the system dynamics defined by

$$\dot{x}(t) = \begin{pmatrix} 0 & 1 & 0 & 0 \\ g & -k & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} x(t) + \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} u(t).$$

Here, the state vector  $x \in \mathbb{R}^4$  consists of 4 components.  $x_1$  corresponds to the angle  $\psi$  of the pendulum, which increases counterclockwise, where  $x_1 = 0$  corresponds to the upright pendulum.  $x_2$  is the angular velocity,  $x_3$  the position of the carriage and  $x_4$  its velocity. The control  $u$  is the acceleration of the carriage. The constant  $k = 0.1$  describes the friction of the pendulum and the constant  $g \approx 9.81m/s^2$  is the acceleration due to gravity.

Since the system dynamics are linear, we can initialize them using the LQP method.

```
g = 9.81
k = 0.1
A = nmpyc.array([[0, 1, 0, 0],
                 [g, -k, 0, 0],
                 [0, 0, 0, 1],
                 [0, 0, 0, 0]])
B = nmpyc.array([0, 1, 0, 1])
```

(continues on next page)



(continued from previous page)

```
system = nmpyc.system.LQP(A, B, 4, 1, 'continuous',
                          sampling_rate=0.1, method='rk4')
```

Note that we have to use one of the fixed step methods as *euler*, *heun* or *rk4* as integration method if we like to exploit the linear quadratic structure of the problem in the optimization.

In the next step, we have to define the objective of the optimal control problem. In doing so, we assume the stage cost

$$\ell(x, u) = 2x^T x + 4u^T u.$$

Since we assume no terminal cost, we can implement the objective as shown in the following code snippet.

```
Q = 2*nmpyc.eye(4)
R = 4*nmpyc.eye(1)
objective = nmpyc.objective.LQP(Q, R)
```

Again, we use the LQP method to exploit the linear quadratic structure of the problem later.

In terms of the constraints we assume the state constraints

$$-9 \leq x_i(t) \leq 5$$

for  $i = 1, \dots, 4$  and the control constraint

$$-20 \leq u(t) \leq 6$$

This can be realized in the code as

```
constraints = nmpyc.constraints()
lbx = nmpyc.zeros(4)*(-9)
ubx = nmpyc.ones(4)*5
constraints.add_bound('lower', 'state', lbx)
constraints.add_bound('upper', 'state', ubx)
constraints.add_bound('lower', 'control', nmpyc.array([-20]))
constraints.add_bound('upper', 'control', nmpyc.array([6]))
```

After all components of the optimal control problem have been implemented, we can now combine them into a model and start the MPC loop. For this Purpose, we define the initial value

$$x(0) = (1, 1, 1, 1)^T$$

and set  $N = 20$ ,  $K = 100$ .

```
model = nmpyc.model(objective, system, constraints)
x0 = nmpyc.array([1, 1, 1, 1])
res = model.mpc(x0, 20, 100)
```

Since the problem is linear-quadratic, the program automatically takes advantage of this fact and uses the appropriate solver *osqp*. To change this and use for example the SciPy solver *SLSQP*, we can use the *set\_options* method before calling *model.mpc()*.

```
model.opti.set_options(dict(solver='SLSQP'))
```

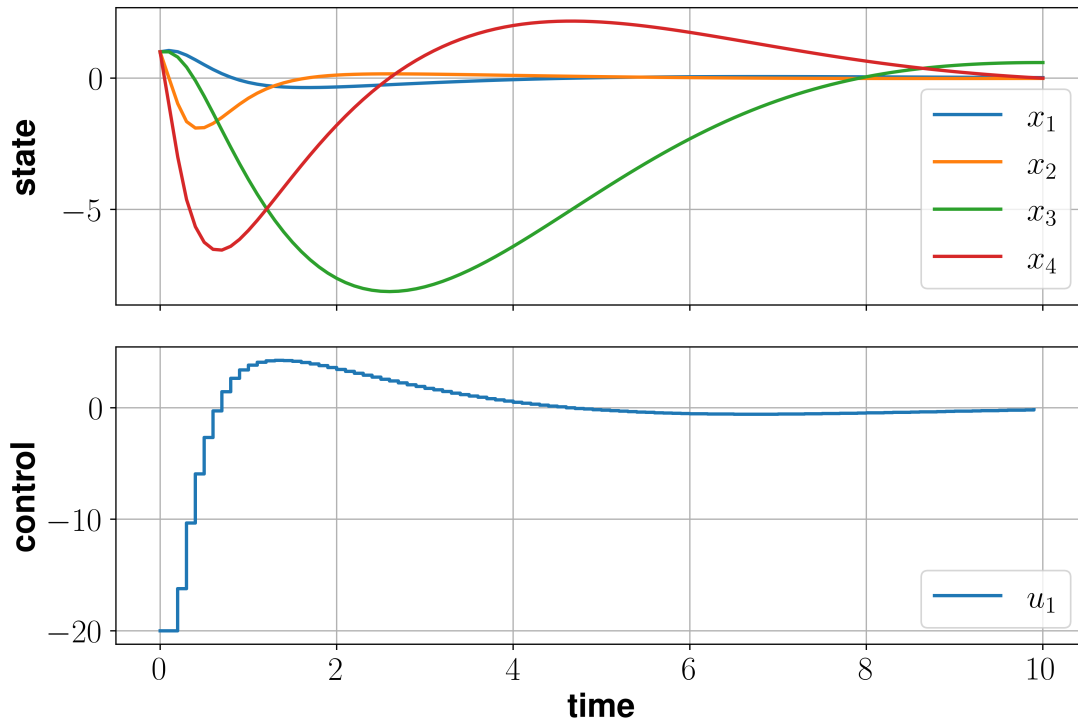
Note that changing the optimizer usually does not have any advantage and is therefore not necessarily recommended. At this point we only like to demonstrate the use of this function.

Following the simulation we can visualize the open and closed loop results by calling

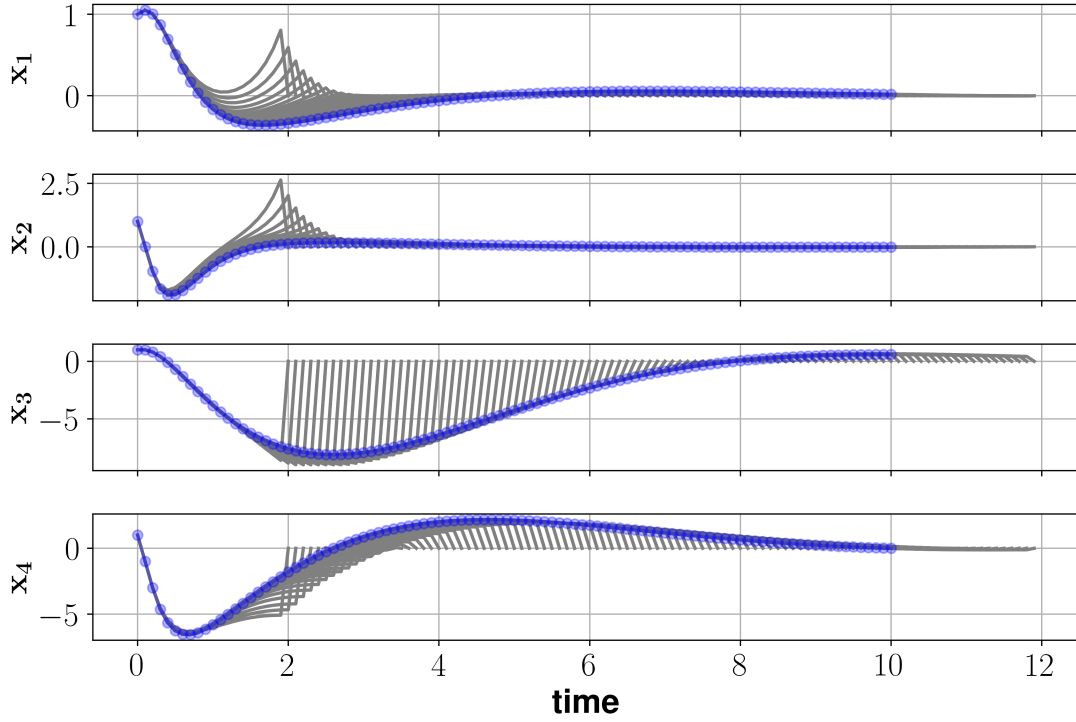
```
res.plot() # plot closed loop results  
res.plot('state', show_ol=True) # plot open loop states
```

which generates the plots below.

## Closed Loop



## Open Loop States



### 1.5.3 Heat Pump

This example describes a home heating system that involves the optimal control of a small heat pump coupled to a floor heating system. The corresponding dynamic model is introduced in [LHDI10] and is given by

$$\dot{x}_1 = \frac{-k_{WR}}{\rho_W c_W V_H} x_1 + \frac{k_{WR}}{\rho_W c_W V_H} x_2 + \frac{1}{\rho_W c_W V_H} u \quad (1.4)$$

$$\dot{x}_2 = \frac{k_{WR}}{k_G \tau_G} x_1 - \frac{k_{WR} + k_G}{k_G \tau_G} x_2 + \frac{1}{\tau_G} T_{\text{amb}}, \quad (1.5)$$

where  $x_1$  denotes the temperature of the water returning from the heating,  $x_2$  denotes the room temperature and  $u$  is the heat supplied from the heat pump to the floor. Further, the ambient temperature

$$T_{\text{amb}}(t) = 2.5 + 7.5 \sin\left(\frac{2\pi t}{t_f} - \frac{\pi}{2}\right)$$

describes a sinusoidal disturbance from the outside temperature where  $t_f = 24$ . The remaining constants are summarized in the table below.

Reactor constants		value	unit
density of the water	$\rho_W$	997	$kg/m^3$
specific heat capacity of water	$c_W$	4.1851	$J/kgK$
volume of the water	$V_H$	7.4	$m^3$
thermal conductivity between water and the room	$k_{WR}$	510	$W/K$
thermal conductivity between the room and the environment	$k_G$	125	$W/K$
thermal time constant of the room	$\tau_G$	260	$s$

First, we have to implement the outside temperature in the code to define our system dynamics.

```
t_f = 24
def T_amb(t):
    return 2.5 + 7.5*nmpyc.sin((2*nmpyc.pi*t)/t_f - (nmpyc.pi/2))
```

After that, we can define the right hand side of the system by

```
rho_W = 997
c_W = 4.1851
V_H = 7.4
k_WR = 510
k_G = 125
thau_G = 260
def f(t,x,u):
    y = nmpyc.array(2)
    y[0] = (-k_WR/(rho_W*c_W*V_H)*x[0]
            + k_WR/(rho_W*c_W*V_H)*x[1]
            + 1/(rho_W*c_W*V_H)*u[0])
    y[1] = (k_WR/(k_G*thau_G)*x[0]
            - (k_WR + k_G)/(k_G*thau_G)*x[1]
            + (1/thau_G)*T_amb(t))
    return y
```

And finally initialize the system by

```
system = nmpyc.system(f, 2, 1, 'continuous', sampling_rate=0.5, method='euler')
```

In the heating system the conflict between energy and thermal comfort arises. Thus, the stage cost reads

$$\ell(x, u) = \frac{u}{P_{\max}} + (x_2 - T_{\text{ref}})^2,$$

where  $P_{\max} = 15000(W)$  is the maximal power of the heating pump and  $T_{\text{ref}} = 22^\circ C$  is the desired temperature of the room. The reference temperature  $T_{\text{ref}}$  can be selected differently – depending on the individual thermal comfort.

According to this we can initialize our objective by

```
P_max = 15000
T_ref = 22
def l(x,u):
    return (u[0]/P_max) + (x[1]-T_ref)**2
```

and implement the control constraint

$$0 \leq u(t) \leq P_{\max}$$

as

```
constraints = nmpyc.constraints()
constraints.add_bound('lower', 'control', nmpyc.array([0]))
constraints.add_bound('upper', 'control', nmpyc.array([P_max]))
```

After all components of the optimal control problem have been implemented, we can now combine them into a model and start the MPC loop. For this purpose, we define

$$x(0) = (22, 19.5)^T$$

and set  $N = 30$  and  $K = 500$ .

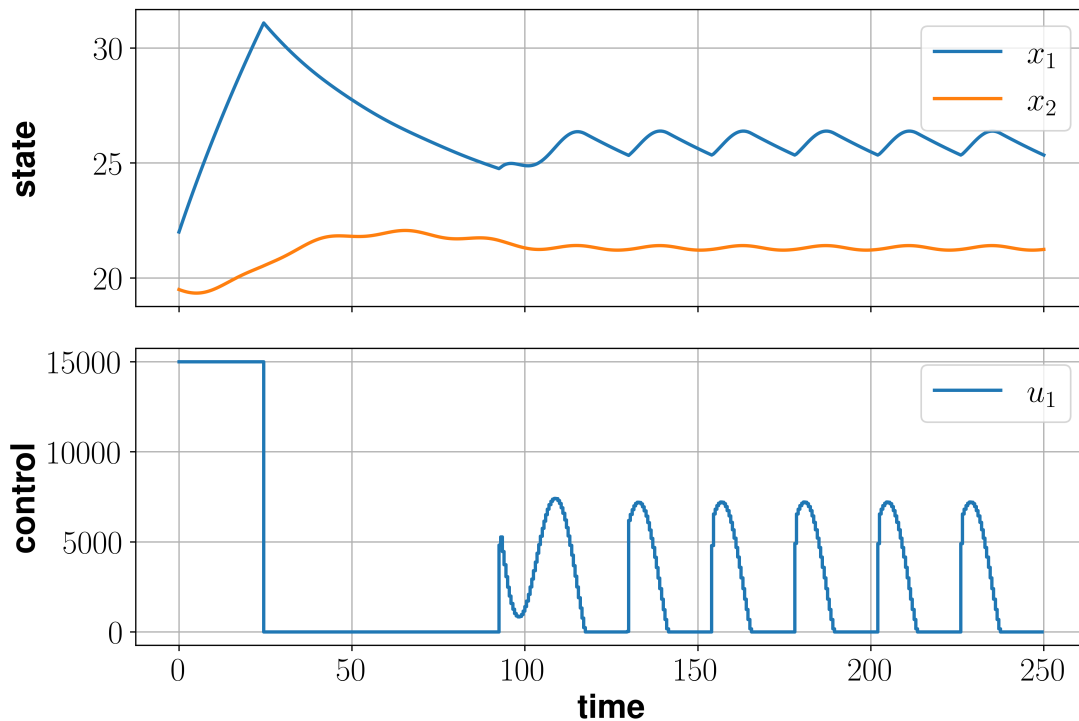
```
model = nmpyc.model(objective, system, constraints)
x0 = nmpyc.array([22., 19.5])
res = model.nmpyc(x0, N, K)
```

Following the simulation we can visualize the results by calling

```
res.plot()
```

which generates the plot below.

## Closed Loop



### 1.5.4 2d Investment Problem

To exemplify a discounted problem we consider a 2d variant of an investment problem, originally introduced in [HKHF03] and further explored in [GruneSS15].

The system dynamics for this problem are given by

$$\begin{aligned}\dot{x}_1(t) &= x_2(t) - \sigma x_1(t) \\ \dot{x}_2(t) &= u(t)\end{aligned}$$

where we set  $\sigma = 0.25$  for our calculations.

To implement the dynamics we have to initialize a function that implements the right hand side of the dynamics.

```
sigma = 0.25
def f(x,u):
    y = nmpyc.array(2)
    y[0] = x[1]-sigma *x[0]
    y[1] = u
    return y
```

After that, the nMPyC system object can be set by calling

```
system = nmpyc.system(f, 2, 1, 'continuous', sampling_rate=0.2, method='heun')
```

To model the payoff of the investment problem we assume the stage cost

$$\ell(x, u) = -(R(x_1) - c(x_2) - v(u))$$

where  $R(x_1) = k_1\sqrt{x_1} - x_1/(1 + k_2x_1^4)$  is a revenue function of the firm with a convex segment due to increasing returns.  $c(x_2) = c_1x_2 + c_2x_2^2/2$  denotes adjustment costs of investment and  $v(u) = \alpha u^2/2$  represents adjustment costs of the change of investment. The convex segment in the payoff function just mentioned is likely to generate two domains of attraction. Additionally we choose  $k_1 = 2$ ,  $k_2 = 0.0117$ ,  $c_1 = 0.75$ ,  $c_2 = 2.5$  and  $\alpha = 12$  for our computations.

With the nMPyC package the implementation of the objective corresponding to this costs can be done as follows.

```
def l(x,u):
    R = k1*x[0]**(1/2)-x[0]/(1+k2*x[0]**4)
    c = c1*x[1]+(c2*x[1]**2)/2
    v = (alpha*u[0]**2)/2
    return -(R - c - v)
```

```
objective = nmpyc.objective(l)
```

Since this problem is unconstrained we can now initialize our model by

```
model = nmpyc.model(objective,system)
```

For our simulation we assume set the discount factor to

$$\beta = e^{-\delta h}$$

where  $h = 0.2$  is our sampling rate and  $\delta = 0.04$  is the continuous discount rate.

It can now be shown that this problem has two domains of attraction, one at roughly  $x^* = (0.5, 0.2)$  and the other roughly at  $x^* = (4.2, 1.1)$ . Now we choose different initial values from both domains of attraction to test, if we can

replicate the two domains of attraction for a finite decision horizon by using nonlinear model predictive control. For this purpose we set the MPC horizon  $N = 50$  and the number of MPC iterations to  $K = 500$ .

This leads to the following code for running the closed loop simulation for the discounted problem.

```
discount = nmpyc.exp(-0.04*0.2)
N = 50
K = 500

x0 = nmpyc.array([3.0,0.75])
res1 = nmpyc.mpc(x0,N,K,discount)

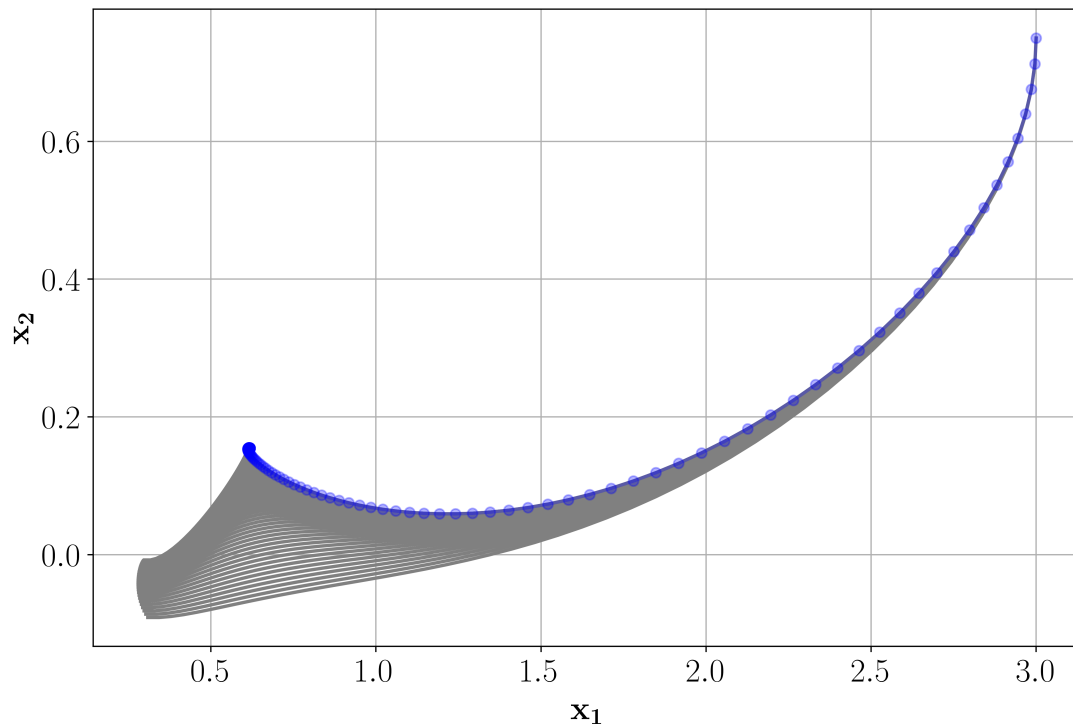
x0 = nmpyc.array([5.0,1.75])
res2 = nmpyc.mpc(x0,N,K,discount)
```

Looking at the phase portraits of the two simulations, we can confirm that we really converge against the two different equilibria with the closed loop trajectory. The phase portraits of our simulations can be plotted with the nMPyC package by calling

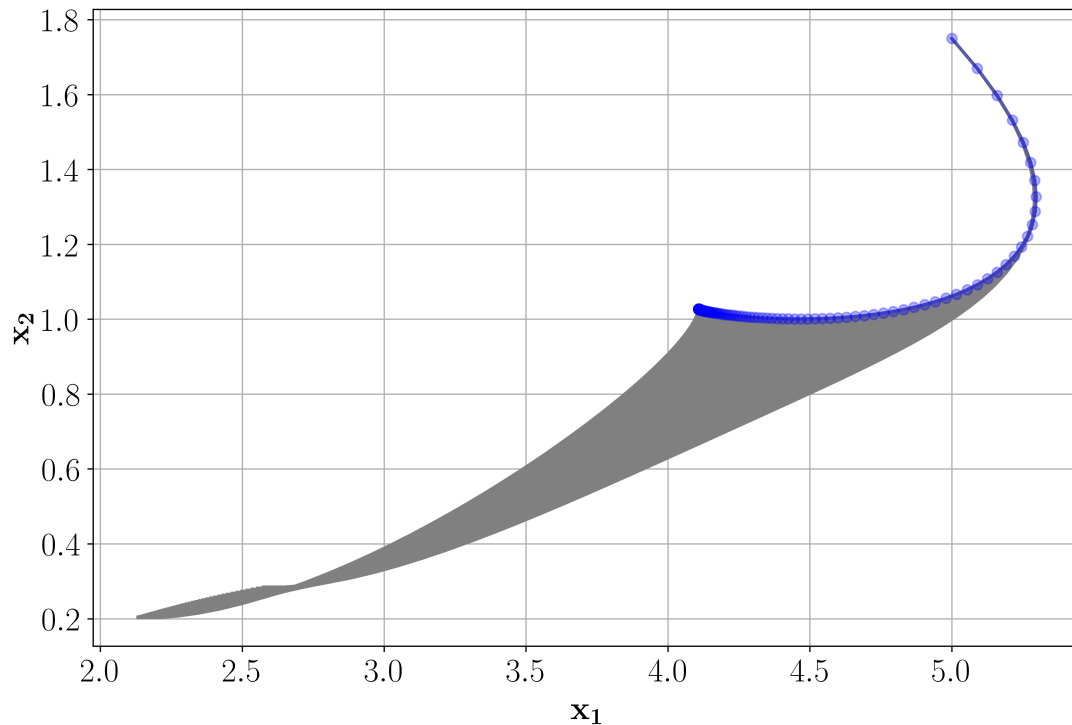
```
res1.plot('phase', phase1='x_1', phase2='x_2', show_ol=True)
res2.plot('phase', phase1='x_1', phase2='x_2', show_ol=True)
```

The option `show_ol=True` will also plot the pahase portraits of the open loop simulations of each iteration, which leads the output below.

### $x_1 - x_2$ Open Loop Portrait



## $x_1 - x_2$ Open Loop Portrait



## 1.6 Templates

In addition to the examples, we also provide templates to facilitate the implementation.

To take advantage of the different structures of the problems, we have implemented templates for the following problem types.

### 1.6.1 Time-variant Problem

```
# Import nMPyC package
import nmpyc

# Define system parameters
nx = .. # dimension of state
nu = .. # dimension of control
system_type = .. # system type: continuous or discrete
sampling_rate = 1. # sampling rate h (optional)
t0 = 0. # initial time (optional)
method = 'cvcodes' # integrator (optional)

# Define MPC parameters
N = .. # MPC horizon
K = .. # MPC iterations
x0 = .. # initial value
```

(continues on next page)



(continued from previous page)

```

discount = 1. # dicount factor (optional)

# Define right hand side of the system dynamics
def f(t, x, u):
    y = nmpyc.array(nx)
    ..
    return y

# Initialize system dynamics
system = nmpyc.system(f, nx, nu, system_type, sampling_rate, t0, method)

# Define stage cost
def l(t, x, u):
    return ..

# Define terminal cost (optional)
def F(t, x):
    return ..

# Initialize objective
objective = nmpyc.objective(l, F)

# Define constraints
constraints = nmpyc.constraints()

# Add bounds (optional)
lbx = .. # lower bound for states
constraints.add_bound('lower', 'state', lbx)
ubx = .. # upper bound for states
constraints.add_bound('upper', 'state', ubx)
lbu = .. # lower bound for control
constraints.add_bound('lower', 'control', lbu)
ubu = .. # upper bound for control
constraints.add_bound('upper', 'control', ubu)
lbend = .. # lower bound for terminal state
constraints.add_bound('lower', 'terminal', lbend)
ubend = .. # upper bound for terminal state
constraints.add_bound('upper', 'terminal', ubend)

# Add equality constraints (h(t,x,u)=0, optional)
len_eqconstr = .. # number of equality constraints
def h(t, x, u):
    c_eq = nmpyc.array(len_eqconstr)
    ..
    return c_eq

constraints.add_constr('eq', h)

# Add inequality constraints (g(t,x,u)>=0, optional)
len_ineqconstr = .. # number of inequality constraints
def g(t, x, u):
    c_ineq = nmpyc.array(len_ineqconstr)

```

(continues on next page)

(continued from previous page)

```

..
return c_ineq

constraints.add_constr('ineq', g)

# Add terminal equality constraints (H(t,x)=0, optional)
len_terminaleq = .. # number of terminal equality constraints
def H(t, x):
    cend_eq = nmpyc.array(len_terminaleq)
    ..
    return cend_eq

constraints.add_constr('terminal_eq', H)

# Add terminal equality constraints (G(t,x)>=0, optional)
len_terminaleq = .. # number of terminal equality constraints
def G(t, x):
    cend_ineq = nmpyc.array(len_terminaleq)
    ..
    return cend_ineq

constraints.add_constr('terminal_ineq', G)

# Initialize model
model = nmpyc.model(objective, system, constraints)

# Start MPC loop
res = model.mpc(x0, N, K, discount)

# Plot results
res.plot()

```

## 1.6.2 Autonomous Problem

```

# Import nMPyC package
import nmpyc

# Define system parameters
nx = .. # dimension of state
nu = .. # dimension of control
system_type = .. # system type: continuous or discrete
sampling_rate = 1. # sampling rate h (optional)
method = 'cvcodes' # integrator (optional)

# Define MPC parameters
N = .. # MPC horizon
K = .. # MPC iterations
x0 = .. # initial value
discount = 1. # discount factor (optional)

```

(continues on next page)

(continued from previous page)

```

# Define right hand side of the system dynamics
def f(x, u):
    y = nmpyc.array(nx)
    ..
    return y

# Initialize system dynamics
system = nmpyc.system(f, nx, nu, system_type, sampling_rate, method=method)

# Define stage cost
def l(x, u):
    return ..

# Define terminal cost (optional)
def F(x):
    return ..

# Initialize objective
objective = nmpyc.objective(l, F)

# Define constraints
constraints = nmpyc.constraints()

# Add bounds (optional)
lbu = .. # lower bound for states
constraints.add_bound('lower', 'state', lbx)
ubx = .. # upper bound for states
constraints.add_bound('upper', 'state', ubx)
lbu = .. # lower bound for control
constraints.add_bound('lower', 'control', lbu)
ubu = .. # upper bound for control
constraints.add_bound('upper', 'control', ubu)
lbend = .. # lower bound for terminal state
constraints.add_bound('lower', 'terminal', lbend)
ubend = .. # upper bound for terminal state
constraints.add_bound('upper', 'terminal', ubend)

# Add equality constraints (h(x,u)=0, optional)
len_eqconstr = .. # number of equality constraints
def h(x, u):
    c_eq = nmpyc.array(len_eqconstr)
    ..
    return c_eq

constraints.add_constr('eq', h)

# Add inequality constraints (g(x,u)>=0, optional)
len_ineqconstr = .. # number of inequality constraints
def g(x, u):
    c_ineq = nmpyc.array(len_ineqconstr)
    ..
    return c_ineq

```

(continues on next page)

(continued from previous page)

```

constraints.add_constr('ineq', g)

# Add terminal equality constraints (H(x)=0, optional)
len_terminaleq = .. # number of terminal equality constraints
def H(x):
    cend_eq = nmpyc.array(len_terminaleq)
    ..
    return cend_eq

constraints.add_constr('terminal_eq', H)

# Add terminal equality constraints (G(x)>=0, optional)
len_terminalineq = .. # number of terminal equality constraints
def G(x):
    cend_ineq = nmpyc.array(len_terminalineq)
    ..
    return cend_ineq

constraints.add_constr('terminal_ineq', G)

# Initialize model
model = nmpyc.model(objective, system, constraints)

# Start MPC loop
res = model.mpc(x0, N, K, discount)

# Plot results
res.plot()

```

### 1.6.3 Linear Quadratic Problem

```

# Import nMPyC package
import nmpyc

# Define system parameters
nx = .. # dimension of state
nu = .. # dimension of control
system_type = .. # system type: continuous or discrete
sampling_rate = 1. # sampling rate h (optional)
method = 'cvodes' # integrator (optinal)

# Define MPC parameters
N = .. # MPC horizon
K = .. # MPC itertaions
x0 = .. # initial value
discount = 1. # dicount factor (optional)

# Define linear right hand side of the system dynamics f(x,u) = Ax + Bu
A = ..

```

(continues on next page)

(continued from previous page)

```

B = ..

# Initialize system dynamics
system = nmpyc.system.LQP(A, B, nx, nu, system_type, sampling_rate, method=method)

# Define quadratic stage cost  $l(x,u) = x^T Q x + u^T R u + 2 * x^T N x$ 
Q = ..
R = ..
N = nmpyc.zeros((nx,nu)) # optional

# Define terminal cost  $x^T P x$ 
P = nmpyc.zeros((nx,nx)) # optional

# Initialize objective
objective = nmpyc.objective.LQP(Q, R, N, P)

# Define constraints
constraints = nmpyc.constraints()

# Add bounds (optional)
lbx = .. # lower bound for states
constraints.add_bound('lower', 'state', lbx)
ubx = .. # upper bound for states
constraints.add_bound('upper', 'state', ubx)
lbu = .. # lower bound for control
constraints.add_bound('lower', 'control', lbu)
ubu = .. # upper bound for control
constraints.add_bound('upper', 'control', ubu)
lbend = .. # lower bound for terminal state
constraints.add_bound('lower', 'terminal', lbend)
ubend = .. # upper bound for terminal state
constraints.add_bound('upper', 'terminal', ubend)

# Add equality constraints ( $E x + F u = b$ , optional)
E_eq = ..
F_eq = ..
b_eq = ..
constraints.add_constr('eq', E_eq, F_eq, b_eq)

# Add equality constraints ( $E x + F u \geq b$ , optional)
E_ineq = ..
F_ineq = ..
b_ineq = ..
constraints.add_constr('ineq', E_ineq, F_ineq, b_ineq)

# Add terminal equality constraints ( $H x = 0$ , optional)
H_eq = ..
constraints.add_constr('terminal_eq', H_eq)

# Add terminal equality constraints ( $H x \geq 0$ , optional)
H_ineq = ..
constraints.add_constr('terminal_ineq', H_ineq)

```

(continues on next page)

(continued from previous page)

```
# Initialize model
model = nmpyc.model(objective, system, constraints)

# Start MPC loop
res = model.mpc(x0, N, K, discount)

# Plot results
res.plot()
```

---

**Note:** Any problem, whether nonlinear, linear, autonomous, or time-varying, can be initialized as a nonlinear time-varying optimal control problem. Therefore, you can always fall back on such an implementation. However, if you know the structure of your problem and this is to be exploited by the program in order to possibly speed up the simulation, it is necessary to initialize the problem as such.

---

## 1.7 FAQ

### 1.7.1 Why use the *nmpyc\_array* module?

The idea of the *nmpyc.nmpyc\_array* module is to provide a simple syntax for the input, which is similar to the one of NumPy. At the same time we ensure a switching between symbolic calculation with CasADi and completely numeric calculations.

A completely numerical calculation is advantageous, for example, if non-differentiable functions have to be evaluated at critical points, e.g. the norm at the origin. Here the algorithmic differentiation of CasADi can lead to problems.

Therefore this module is built in a way that the array class can automatically switch between CasADi and NumPy objects. In addition, the individual functions are built in such a way that they recognize the type of the input and call the appropriate function from NumPy or CasADi accordingly.

### 1.7.2 What to do if a function is not defined in the *nmpyc\_array* module?

We have tried to implement the most common functions. Nevertheless, it can happen that a certain function that you need is missing.

If this is the case, there is the possibility to implement an own overload of this function. A good orientation for this is the already programmed functions in the *nmpyc.nmpyc\_array* module.

Another possibility in such cases is to use the call *x.A* to access the CasADi or NumPy array in which the entries of *x* are stored. Afterwards the appropriate necessary computations can be accomplished with the help of NumPy or CasADi functions. Note, however, that in this way if applicable no smooth change between numeric and symbolic calculation is possible.

### 1.7.3 Which solver should be used?

In the most cases, the automatic selection of the solver by the program is recommended. In this way, if possible, the linear quadratic structure of a problem is exploited or at least algorithmic differentiation is still exploited to perform an advantageous optimization.

However, as already mentioned, this algorithmic differentiation can also lead to problems in some cases. For example, if a non-differentiable function must be evaluated at critical points, e.g. the norm at the origin. In such cases, a numerical calculation should be used for the optimization and a SciPy solver, such as SLSQP, should be selected.

### 1.7.4 Which discretization method should be used?

In our numerical simulations we have experienced that mostly a fixed step integration method like euler is sufficient to guarantee the necessary accuracy during the simulation. The advantage of these methods is that with them the largest speed up among the available integrators can be achieved.

However, if it is necessary to achieve higher integration accuracy by an adaptive integration method, one of the CasADi integrators, e.g. cvoids, should always be chosen if possible.

The SciPy integrators should only be considered as a kind of backup in case the other methods fail, since they lead to an above-average lag of time during the simulation in our implementation.

### 1.7.5 What to do if a LaTeX Error occurs while plotting?

In our experience such errors occur mainly on MacOS if Spyder is used for programming, which in turn is opened via the Anaconda Navigator. In this case it is sufficient to open spyder directly and not to take the detour via the Anaconda Navigator to solve the problem.

However, if this procedure does not solve the problem or the problem has another cause, it is also possible to disable the LaTeX labeling of the plots by setting the option `usetex=False`. For more details see `nmpyc.result.result.plot()`.

## 1.8 How to Cite

If you use **nMPyC** for published work please cite it as

```
@misc{nmpyc,
  author = {Jonas Schie{\ss}l and Lisa Kr{\"u}gel},
  title = {{nMPyC} - A Python library for solving optimal control problems via MPC},
  howpublished = {\url{http://nmpyc.readthedocs.io/}},
  year = {2022}
}
```

Please remember to properly cite other software that you might be using too if you use (e.g. CasADi, IPOPT, ...).

For any specific algorithm, also consider citing the original author's paper.

## 1.9 References



## BIBLIOGRAPHY

- [DAR11] Moritz Diehl, Rishi Amrit, and James B. Rawlings. A lyapunov function for economic optimizing model predictive control. *IEEE Transactions on Automatic Control*, 56(3):703–707, mar 2011. doi:10.1109/TAC.2010.2101291.
- [Grune21] Lars Grüne. Mathematical control theory. 2021. Lecture Notes. URL: [https://num.math.uni-bayreuth.de/de/team/lars-gruene/skripten/kontrolltheorie/kt\\_2021\\_en.pdf](https://num.math.uni-bayreuth.de/de/team/lars-gruene/skripten/kontrolltheorie/kt_2021_en.pdf).
- [GruneP17] Lars Grüne and Jürgen Pannek. *Nonlinear Model Predictive Control : Theory and Algorithms. 2nd Edition*. Communications and Control Engineering. Springer, Cham, Switzerland, 2017. URL: <https://eref.uni-bayreuth.de/35127/>.
- [GruneSS15] Lars Grüne, Willi Semmler, and Marleen Stieler. Using nonlinear model predictive control for dynamic decision problems in economics. *Journal of Economic Dynamics and Control*, 60:112–133, 2015. URL: <https://eref.uni-bayreuth.de/20841/>.
- [HKHF03] Josef L. Haunschmied, Peter M. Kort, Richard F. Hartl, and Gustav Feichtinger. A DNS-curve in a two-state capital accumulation model: a numerical analysis. *Journal of Economic Dynamics and Control*, 27(4):701–716, feb 2003. doi:10.1016/S0165-1889(01)00070-7.
- [LHDI10] Filip Logist, Boris Houska, Moritz Diehl, and Jan Van Impe. Fast pareto set generation for nonlinear optimal control problems with multiple objectives. *Structural and Multidisciplinary Optimization*, 42(4):591–603, may 2010. doi:10.1007/s00158-010-0506-x.



## PYTHON MODULE INDEX

### n

`numpy.nmpyc_array`, [40](#)



## A

A (array attribute), 40  
 abs() (in module *numpy.nmpyc\_array*), 44  
 add\_bound() (in module *numpy.constraints.constraints*), 24  
 add\_constr() (in module *numpy.constraints.constraints*), 25  
 add\_termianlcost() (in module *numpy.objective.objective*), 19  
 add\_terminalconstr() (in module *numpy.constraints.constraints*), 25  
 arccos() (in module *numpy.nmpyc\_array*), 44  
 arccosh() (in module *numpy.nmpyc\_array*), 44  
 arcsin() (in module *numpy.nmpyc\_array*), 44  
 arcsinh() (in module *numpy.nmpyc\_array*), 44  
 arctan() (in module *numpy.nmpyc\_array*), 44  
 arctanh() (in module *numpy.nmpyc\_array*), 44  
 array (class in *numpy.nmpyc\_array*), 40  
 autonomous (objective attribute), 16  
 autonomous (system attribute), 10

## C

concatenate() (in module *numpy.nmpyc\_array*), 44  
 constraints (class in *numpy.constraints*), 21  
 constraints (model attribute), 28  
 convert() (in module *numpy.nmpyc\_array*), 45  
 cos() (in module *numpy.nmpyc\_array*), 45  
 cosh() (in module *numpy.nmpyc\_array*), 45

## D

diag() (in module *numpy.nmpyc\_array*), 45  
 dim (array attribute), 41  
 discount (objective attribute), 16

## E

ellapsed\_time (result attribute), 33  
 ellapsed\_time\_per\_iteraion (result attribute), 34  
 endcosts() (in module *numpy.objective.objective*), 19  
 error (result attribute), 34  
 exp() (in module *numpy.nmpyc\_array*), 46  
 eye() (in module *numpy.nmpyc\_array*), 46

## F

f (system attribute), 10  
 fill() (in module *numpy.nmpyc\_array.array*), 41  
 flatten() (in module *numpy.nmpyc\_array.array*), 42

## H

h (system attribute), 11

## I

inf (in module *numpy.nmpyc\_array*), 49

## J

J() (in module *numpy.objective.objective*), 18

## L

l\_cl (result attribute), 34  
 l\_o1 (result attribute), 34  
 linear\_constr (constraints attribute), 21  
 load() (in module *numpy.constraints.constraints*), 26  
 load() (in module *numpy.model.model*), 30  
 load() (in module *numpy.objective.objective*), 20  
 load() (in module *numpy.result.result*), 37  
 load() (in module *numpy.system.system*), 14  
 log() (in module *numpy.nmpyc\_array*), 46  
 lower\_bndend (constraints attribute), 22  
 lower\_bndu (constraints attribute), 22  
 lower\_bndx (constraints attribute), 22  
 LQP() (in module *numpy.objective.objective*), 18  
 LQP() (in module *numpy.system.system*), 13

## M

matrix\_power() (in module *numpy.nmpyc\_array*), 46  
 max() (in module *numpy.nmpyc\_array*), 46  
 method (system attribute), 11  
 min() (in module *numpy.nmpyc\_array*), 47  
 model (class in *numpy.model*), 27  
 module  
   *numpy.nmpyc\_array*, 40  
 mpc() (in module *numpy.model.model*), 31

## N

N (model attribute), 27

*N* (result attribute), 33

`numpy.ndarray`  
module, 40

`nonlinear_constr` (constraints attribute), 22

`norm()` (in module `numpy.ndarray`), 47

*nu* (system attribute), 11

*nx* (system attribute), 12

## O

`objective` (class in `numpy.objective`), 15

`objective` (model attribute), 28

`ones()` (in module `numpy.ndarray`), 47

`opti` (model attribute), 28

## P

*pi* (in module `numpy.ndarray`), 49

`plot()` (in module `numpy.result.result`), 37

`power()` (in module `numpy.ndarray`), 47

## R

`reshape()` (in module `numpy.ndarray`), 48

`result` (class in `numpy.result`), 32

## S

`sampling_rate` (result attribute), 34

`save()` (in module `numpy.constraints.constraints`), 26

`save()` (in module `numpy.model.model`), 31

`save()` (in module `numpy.objective.objective`), 20

`save()` (in module `numpy.result.result`), 39

`save()` (in module `numpy.system.system`), 14

`set_integratorOptions()` (in module  
`numpy.system.system`), 14

`show_errors()` (in module `numpy.result.result`), 39

`sin()` (in module `numpy.ndarray`), 48

`sinh()` (in module `numpy.ndarray`), 48

`solve_ocp()` (in module `numpy.model.model`), 31

`solver` (result attribute), 35

`sqrt()` (in module `numpy.ndarray`), 48

`stagecost` (objective attribute), 17

`stagecosts()` (in module `numpy.objective.objective`), 20

`success` (result attribute), 35

`successful_iterations` (result attribute), 35

`symbolic` (array attribute), 41

`system` (class in `numpy.system`), 9

`system` (model attribute), 30

`system()` (in module `numpy.system.system`), 15

`system_discrete()` (in module `numpy.system.system`),  
15

`system_type` (system attribute), 12

## T

*T* (array attribute), 41

*t0* (result attribute), 35

*t0* (system attribute), 12

*t\_c1* (result attribute), 35

*t\_o1* (result attribute), 36

`tan()` (in module `numpy.ndarray`), 48

`tanh()` (in module `numpy.ndarray`), 48

`terminalcost` (objective attribute), 17

`transpose()` (in module `numpy.ndarray.array`), 42

`type` (constraints attribute), 23

`type` (objective attribute), 17

`type` (system attribute), 12

## U

*u\_c1* (result attribute), 36

*u\_o1* (result attribute), 36

`upper_bndend` (constraints attribute), 23

`upper_bndu` (constraints attribute), 23

`upper_bndx` (constraints attribute), 24

## X

*x0* (result attribute), 36

*x\_c1* (result attribute), 36

*x\_o1* (result attribute), 37

## Z

`zeros()` (in module `numpy.ndarray`), 49