Engineering Tripos Part IIB, 4F3: An Optimisation Based Approach to Control, 2019-20

Module Leader and lecturer
Dr G Vinnicombe [1]

Lecturer
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Timing and Structure
Lent term. 14 lectures + 2 examples classes, Assessment: 100% exam

Prerequisites
3F1 and 3F2 useful

Aims
The aims of the course are to:

- introduce methods for feedback system design based on the optimization of an objective, including reinforcement learning and predictive control.
- demonstrate how such control laws can be computed and implemented in practice.

Objectives
As specific objectives, by the end of the course students should be able to:

- understand the derivation and application of optimal control methods.
- appreciate the main ideas, applications and techniques of predictive control and reinforcement learning.

Content
Optimal Control (7L + 1 examples class, Dr F Forni)

- Formulation of convex optimisation problems
- Status of theoretical results and algorithms
- Formulation of optimal control problems. Typical applications
- Optimal control with full information (dynamic programming)
- Control of Linear Systems with a quadratic objective function
- Output feedback: ‘LQG’ control
- Control design with an “H-infinity” criterion

Predictive Control and an Introduction to Reinforcement Learning (7L + 1 examples class, Dr G Vinnicombe)
• What is predictive control? Importance of constraints. Flexibility of specifications. Typical applications
• Basic formulation of predictive control problem without constraints and the receding horizon concept.
  Comparison with unconstrained Linear Quadratic Regulator
• Including constraints in the problem formulation. Constrained convex optimization
• Terminal conditions for stability
• Emerging applications: advantages and challenges
• Policy and generalized policy iteration; rollout algorithms and predictive control
• Approximate dynamic programming
• Deep neural nets as universal approximators for value and policy.
• Simulation based vs state space models - Q learning.

Booklists

Please see the Booklist for Group F Courses [3] for references for this module.

Examination Guidelines

Please refer to Form & conduct of the examinations [4].

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