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Introduction to Estimation and Kalman Filtering

Agenda

(1-day Course)

Day 1: Kalman Filter Algorithms and Implementation

- 09.00 L1_1 Introduction to Modeling, Stochastic Processes and Signals (Probability, Disturbances and Noise and State-Equations)
- 09.45 H1_1 Hands-on Session: Implementation of Disturbance & Noise in State-Space Model
- 10.30 TEA/COFFEE
- 10.45 L1 2 State-Space Modelling of Linear Systems (Linear system modelling using state space equations and stability, controllability and observability)
- **11.30** L1 3 Introduction to the Kalman Filter (Continuous and Discrete-Time)
- 12.30 LUNCH
- 13.30 L1 4 Discrete Time Kalman Filter (Derivation, Properties, Riccati Equation and Tuning)
- 14.30 H1 2 Hands-on Session: Application of Observers and Building the Kalman Filter
- 15.15 TEA/COFFEE
- 15.30 L1 5 Nonlinear Filtering & Parameter Estimation Using Extended Kalman Filters (For Condition Monitoring, Model Based Fault Detection Methods)
- 16.30 H1_3 Hands-on Session: Kalman Filtering for Parameter Estimation
- 17.00 CLOSE

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Nonlinear Control Systems

Agenda

(1-day Course)

Day 2: Introduction to Nonlinear System Modelling and Control

- 09.00 L2_1 Introduction to Nonlinear Systems and Modelling Methods
- 09.45 L2 2 Introduction to Nonlinear Control Design Techniques (Overview of Nonlinear Control Design Methods)
- 10.30 TEA/COFFEE
- 10.45 L2 3 Introduction to Time-Varying, State-Dependent, LPV, Approximate Nonlinear and Hybrid Systems Modelling
- **11.30** H2_1 Hands-On Session: Nonlinear System Modelling (e.g. Engine Control)
- 12.30 LUNCH
- 13.30 L2 4 Introduction to Simple Nonlinear Control Design Methods and Nonlinear Generalized Minimum Variance (NGMV) Control (System Models, Cost Definition, Design, Implementation)
- 14.30 L2_5 Advanced Nonlinear Controls Including Sliding Mode and the NGMV Family of Control Design Methods (Factorization based, Nonlinear Quadratic Generalized Minimum Variance, H∞ control approaches)
- 15.15 TEA/COFFEE
- 15.30 L2 6 Gain Scheduling and Restricted Structure Controllers Using Multiple Models
- 16.30 Demonstration of Solving Design Problems Using NGMV toolbox
- 17.00 CLOSE

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Linear and Nonlinear Predictive Control Systems

MPC Design and Applications – Agenda (2-days Course)

- Day 3: Optimal and MPC for Linear and Nonlinear Systems
- 09.00 L3 1 Introduction to Predictive Control Main Principles and Concepts (Motivation, Prediction, Cost-functions, Receding horizon, state-space solution)
- 10.00 TEA/COFFEE
- 10.15 L3_2 Linear Optimal Model Predictive Control (Polynomial and State-Space approaches, MPC basic principles and features)
- 11.15 H3_1 Hands-On Session: Linear Predictive Control MPC example
- 12.00 LUNCH
- 13.00 L3 3 Practical Aspects of Linear MPC Design and Implementation (Integral action, Disturbances & Robustness, Tuning and Constraint handling)
- 14.00 H3_2 Hands-On Session: Designing Model Predictive Controls and Tuning
- 14.45 TEA/COFFEE
- 15.00 L3 4 Model Estimation Using Neural Networks (Applications in linear and non-linear predictive control)
- 16.00 H3 3 Hands-On Session: Nonlinear System Modeling (Control and modelling problems for nonlinear systems)
- 17.00 CLOSE

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Day 4: Nonlinear Predictive Control Systems Design and Implementation

- 09.00 L4_1 Introduction to the Predictive Control of Nonlinear Systems (Simple nonlinear controls, Nonlinear optimal controls, Control design features and Philosophy/justification).
- 10.00 TEA/COFFEE
- 10.15 L4_2 Design Guidelines for Predictive Control of Nonlinear Systems (Dynamic cost-function weightings, use of LPV models to solve MPC problems).
- 11.15 Hands-On Session: Advanced Nonlinear Control Design
- 12.15 LUNCH
- 13.15 L4 3 Optimal Predictive and Robust Control and Examples (Robustness to uncertainties & disturbances and use of LMI's).
- 14.15 TEA/COFFEE
- 14.30 L4_4 Application Example: Supervisory Multiple-Model Approach to Lambda and Torque Control (Multiple models for automotive engine control)

15.15 L4 5 Emerging Trends in Nonlinear Predictive Control

(Summary of the trends in nonlinear MPC, Implicit and explicit schemes, Promising algorithms, Reference governors, Monte Carlo validation methods, Adaptive Predictive Control).

16.30 CLOSE