

Table of Contents

Abstract	xi
Deutsche Kurzfassung	xiii
1 Introduction	1
2 Background	9
2.1 Model predictive control	9
2.2 Barrier function methods for convex optimization	15
2.3 Barrier function based model predictive control	22
2.4 Chapter reflection	30
3 Relaxed Barrier Function Based MPC Theory	31
3.1 Problem setup and chapter outline	31
3.2 Relaxed logarithmic barrier functions	33
3.3 The relaxed barrier function based MPC problem	38
3.4 Stability of the closed-loop system	40
3.5 Satisfaction of input and state constraints	63
3.6 Robustness properties and output feedback	71
3.7 An outlook on relaxed barrier function based NMPC	88
3.8 Chapter reflection	90
4 Relaxed Barrier Function Based MPC Algorithms	93
4.1 Problem setup and chapter outline	93
4.2 Properties of the underlying optimization problem	96
4.3 Stabilizing iteration schemes and anytime MPC algorithms	101
4.4 Anytime MPC algorithms exploiting sparsity	122
4.5 Continuous-time MPC algorithms	144
4.6 Chapter reflection	147
5 Experimental Case Study: Predictive Control of a Self-Driving Car	149
5.1 Problem setup and chapter outline	149
5.2 Kinematic vehicle model	150
5.3 A modified barrier function based MPC algorithm	152
5.4 Numerical simulations	155
5.5 Experimental results	158
5.6 Chapter reflection	161
6 Conclusions	163

A	Stability of Discrete-Time Systems	169
A.1	Stability of autonomous systems	169
A.2	Input-to-state stability	171
B	Auxiliary Results	175
B.1	An example for a self-concordant barrier function	175
B.2	A quadratic upper bound for self-concordant barrier functions	176
B.3	Weight recentered logarithmic barrier functions	176
B.4	Barrier function based MPC with generalized terminal sets	177
B.5	Constructive design of ellipsoidal and polytopic terminal sets	180
B.6	The finite-horizon LQR problem with zero terminal state constraint	192
B.7	Continuity of barrier function based solutions with zero terminal state	193
B.8	An algorithm to compute a suitable relaxation parameter	194
B.9	Vector formulation of the open-loop optimal control problem	195
B.10	A step size bound for Newton's method with backtracking	197
C	Technical Proofs	199
C.1	Proof of Theorem 2.3	199
C.2	Proof of Lemma 3.1	200
C.3	Proof of Theorem 3.1	200
C.4	Proof of Lemma 3.2	202
C.5	Proof of Theorem 3.2	203
C.6	Proof of Lemma 3.3	204
C.7	Proof of Theorem 3.3	204
C.8	Proof of Theorem 3.4	205
C.9	Proof of Lemma 3.5	206
C.10	Proof of Theorem 3.5	206
C.11	Proof of Theorem 3.6	209
C.12	Proof of Theorem 3.7	211
C.13	Proof of Lemma 3.6	213
C.14	Proof of Theorem 3.8	214
C.15	Proof of Lemma 3.8	215
C.16	Proof of Theorem 3.9	217
C.17	Proof of Lemma 3.9	217
C.18	Proof of Theorem 4.1	220
C.19	Proof of Theorem 4.2	224
C.20	Proof of Theorem 4.3	224
C.21	Proof of Theorem 4.4	225
C.22	Proof of Theorem 4.5	227
C.23	Proof of Theorem 4.6	230
C.24	Proof of Theorem 4.7	230
C.25	Proof of Lemma 4.1	232
C.26	Proof of Theorem 4.8	233
C.27	Proof of Theorem 4.9	237
C.28	Proof of Theorem 4.10	239
C.29	Proof of Theorem 4.11	243
C.30	Proof of Theorem 4.12	244

Notation	247
Bibliography	249