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Author: A.G. Marchetti M. Singhal T. Faulwasser D. Bonvin

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Modifier Adaptation with Guaranteed Feasibility in the Presence of Gradient Uncertainty

A. G. Marchetti^{a,1,*}, M. Singhal^a, T. Faulwasser^{a,2}, D. Bonvin^a

^aLaboratoire d'Automatique, Ecole Polytechnique Fédérale de Lausanne, CH-1015 Lausanne, Switzerland

Abstract

In the context of real-time optimization, modifier-adaptation schemes use estimates of the plant gradients to achieve plant optimality despite plant-model mismatch. Plant feasibility is guaranteed upon convergence, but not at the successive operating points computed by the algorithm prior to convergence. This paper presents a strategy for guaranteeing rigorous constraint satisfaction of all iterates in the presence of plant-model mismatch and uncertainty in the gradient estimates. The proposed strategy relies on constructing constraint upper-bounding functions that are robust to the gradient uncertainty that results when the gradients are estimated by finite differences from noisy measurements. The performance of the approach is illustrated for the optimization of a continuous stirred-tank reactor.

Keywords: Real-time optimization, Modifier adaptation, Feasible operation, Gradient uncertainty

1. Introduction

The optimization of process operations is key to the economic success of continuous and batch industrial processes, for which the goal is to maximize profit or minimize cost subject to a number of operating constraints. An optimal operating point is typically found by solving a model-based optimization problem. Unfortunately, due to plant-model mismatch, the optimal solution obtained

*Corresponding author

Email addresses: marchetti@cifasis-conicet.gov.ar (A. G. Marchetti), martand.singhal@epfl.ch (M. Singhal), tim.faulwasser@kit.edu (T. Faulwasser), dominique.bonvin@epfl.ch (D. Bonvin)

¹Also with the French-Argentine International Center for Information and Systems Sciences (CIFASIS), CONICET-Universidad Nacional de Rosario (UNR), S2000EZP Rosario, Argentina.

²Also with the Institute for Applied Computer Science, Karlsruhe Institute of Technology, 76344 Eggenstein-Leopoldshafen, Germany.

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