#### **TEMPO Summer School on**

# Numerical Optimal Control and Embedded Optimization

University of Freiburg, July 27 - August 7, 2015

Room 1098, Ground Floor Kollegiengebäude 1 (KG1), Platz der Universität 3, 79098 Freiburg



#### Welcome to Freiburg and to the Summer School!

The aim of this intensive two week course is to give both theoretical background and hands-on practical knowledge with computational tools for optimal control and embedded optimization.

The course covers all topics relevant for the formulation and practical solution of optimal control problems (OCP) with a focus on embedded optimization algorithms. It starts with an introduction into convex optimization with a particular focus on solution algorithms for quadratic programming (QP) problems arising in optimal control and embedded optimization. We also treat methods for general nonlinear optimal control problems such as direct transcription methods (multiple shooting and collocation) and dynamic programming, and methods tailored to model predictive control (MPC) such as explicit MPC, code generated MPC solvers, online active set methods, sparsity exploitation and fast gradient methods. We are 62 participants from 13 countries with a teaching and organizing team of 15 people. We look forward to an inspiring week together!

The Organizers

#### **Public Transportation**

Public transportation in Freiburg is all run by VAG (Freiburger Verkehrs AG). The tram, bus, and subway system all have the same tickets. A one-way ticket within the city costs 2,20 €. A cheaper option if you are planning on taking multiple trips is to buy 2x4-FahrtenKarte. This costs 15,90 € and gives you 2 tickets with 4 rides possible on each. You must punch the Fahrtenkarte in the machine once you board the vehicle. Transfers are allowed on the same ticket within a one hour period. Tickets can be bought on buses, or at ticket machines around the city.

#### Internet

You can access the internet via eduroam or ask us for temporary login details. (For the second option you need to download a VPN from the following website: <a href="https://www.rz.uni-freiburg.de/services/netztel/wlan-vpn/vpn-clients?set\_language=en">https://www.rz.uni-freiburg.de/services/netztel/wlan-vpn/vpn-clients?set\_language=en</a>)

#### Eating out

During the course most of us have lunch at the university cafeteria Mensa Rempartstraße (Rempartstraße 18, 79098 Freiburg). Here you can obtain a Mensa Card for a deposit of 7 Euros. You can top up this card with cash and use it to pay for your meal. At the end of your stay you can return the card to receive your deposit back as well as any rest amount of money that is still on your card.

For Thursday 30<sup>th</sup> July we have reserved some places in the beer garden of the Feierling in Freiburg (Gerberau 46, 79098 Freiburg). This gives you an opportunity to socialize, have a drink or some food together. Since the reservation is for the outside area of the restaurant, we have to hope that the weather holds up. Should it rain, the reservation will be cancelled.

#### Contact information

Should you encounter any problems please feel free to contact Rien (+49 157 525 93144) or Christine (+49 176 988 34570)

Systems Control and Optimization Laboratory / Lehrstuhl für Systemtheorie Prof. Dr. Moritz Diehl
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### Course Program

TEMPO Summer School on Numerical Optimal Control and Embedded Optimization, First Week from July 27-31, 2015								
	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday	
9:00	Introduction: Systems, Control and Optimization	Nonlinear Simulation and Optimization	Convex Optimization and Sparsity	Alexander Domahidi: Interior Point Methods	Newton Type Optimization			
10:30	Coffee Break	Coffee Break	Coffee Break	Coffee Break	Coffee Break			
11:00	Exercise 1 Linear-Quadratic Regulator	Exercise 3 Newton's Method	Exercise 5 YALMIP	Exercise 7 FORCES	Exercise 9 Gauss-Newton			
12:30	Lunch Break	Lunch Break	Lunch Break	Lunch Break	Lunch Break	Bla		
13:30	Optimal Control Overview	Direct Optimal Control	Joachim Ferreau: qpOASES	Alexander Domahidi: Interior Point Methods	Real-Time Iterations and ACADO	Black Forest Hike		
15:00	Coffee Break	Coffee Break	Coffee Break	Coffee Break	Coffee Break	st H		
15:30	Exercise 2 Dynamic Programming	Exercise 4 Shooting Methods	Exercise 6 qpOASES for MPC	Exercise 8 ECOS	Exercise 10 ACADO Code Generation	ike		
17:00	Break	Break	Break	Break	Break			
17:20	Review Session	Review Session	Review Session	Review Session	Review Session			
18:00	End	End	End	End	End			
	18:30 Reception**		18:00 Guided City Tour	18:30 Dinner Reservation (self-payment)*				

<sup>\*</sup> Location: Feierling outside area (beer garden), Gerberau 46, 79098 Freiburg

TE	TEMPO Summer School on Numerical Optimal Control and Embedded Optimization, Second Week from August 3-7, 2015							
	Monday	Tuesday	Wednesday	Thursday	Friday			
9:00	Exam	Alternating Direction Method of Multipliers	Block Condensing for qpDUNES	Project Work	Project Presentations			
10:30	Coffee Break	Coffee Break	Coffee Break	Coffee Break	Coffee Break			
11:00	Explicit MPC	Exercise 12 ADMM	Project Work	Project Work	Project Presentations			
12:30	Lunch Break	Lunch Break	Lunch Break	Lunch Break	Project Presentations			
13:30	Explicit MPC	Project Work	Project Work	Project Work	End			
15:00	Coffee Break	Coffee Break	Coffee Break	Coffee Break				
15:30	Exercise 11 Explicit MPC	Project Work	H. G. Bock Efficient Methods for Inverse Optimal Control Problems	Project Work				
17:00	Break	Break	Break	Break				
17:20	Review Session and Project Commitments	Systems Control and Optimization Lab Tour	Project Work	Project Work				
18:00	End	End	End	End				

18:30 Dinner\*\*

<sup>\*\*</sup> Location: Peterhofkeller, Niemensstr. 10, 79098 Freiburg

## List of Organizers and Teachers

Name	Institution		
Prof. Dr. Dr. h.c. mult. Hans Georg Bock	Heidelberg University, Germany		
Prof. Dr. Moritz Diehl	University of Freiburg, Germany		
Dr. Alexander Domahidi	Embotech, Switzerland		
Dr. Joachim Ferreau	ABB, Switzerland		
Jean Hours	EPFL, Switzerland		
Prof. Dr. Colin Jones	EPFL, Switzerland		
Milan Korda	EPFL, Switzerland		
Dimitris Kouzoupis	University of Freiburg, Germany		
Dr. Michal Kvasnica	Slovak University, Slovakia		
Adeleh Mohammadi	KU Leuven, Belgium		
Christine Paasch	University of Freiburg, Germany		
Rien Quirynen	University of Freiburg, Germany		
Georgios Stathopoulos	EPFL, Switzerland		
Pu Ye	EPFL, Switzerland		
Mario Zanon	University of Freiburg, Germany		