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Comparative Study Between Two Tuning MPC Approaches: Application to a Simulated QTW UAV

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Outline

- Introduction
- The convertible UAVs
- QTW T-S Fuzzy Modeling
- TSMPC tuning based PSO approach
- TSMPC tuning based Analytical approach
- Comparative Study
- Conclusion & outlook

Introduction

- Motivations
- Influence of parameters values
- Existing approaches

The convertible UAVs (1/2)

UAVs are divided in two major categories :

- **The rotary-wing systems** : which lift is provided by the rotation of the propellers
 - ✓ Take-off and landing vertically, perform the hover flight,...
- **The fixed-wing systems** : which lift is provided by the airflow over the wings induced by the own movement of the vehicle
 - ✓ fly forward at high speed, long range, superior endurance,...

There are
Unmanned

- the surveillance
- identification
- medical



The convertible UAVs (2/2)

The convertible aircrafts :

- combines the advantages of rotary-wings and fixed-wings aircrafts
- minimizes the energy consumed in forward flights
- can take-off and landing vertically
- transition between the hover flight to forward flight and vice versa

The transition between the flight phases :

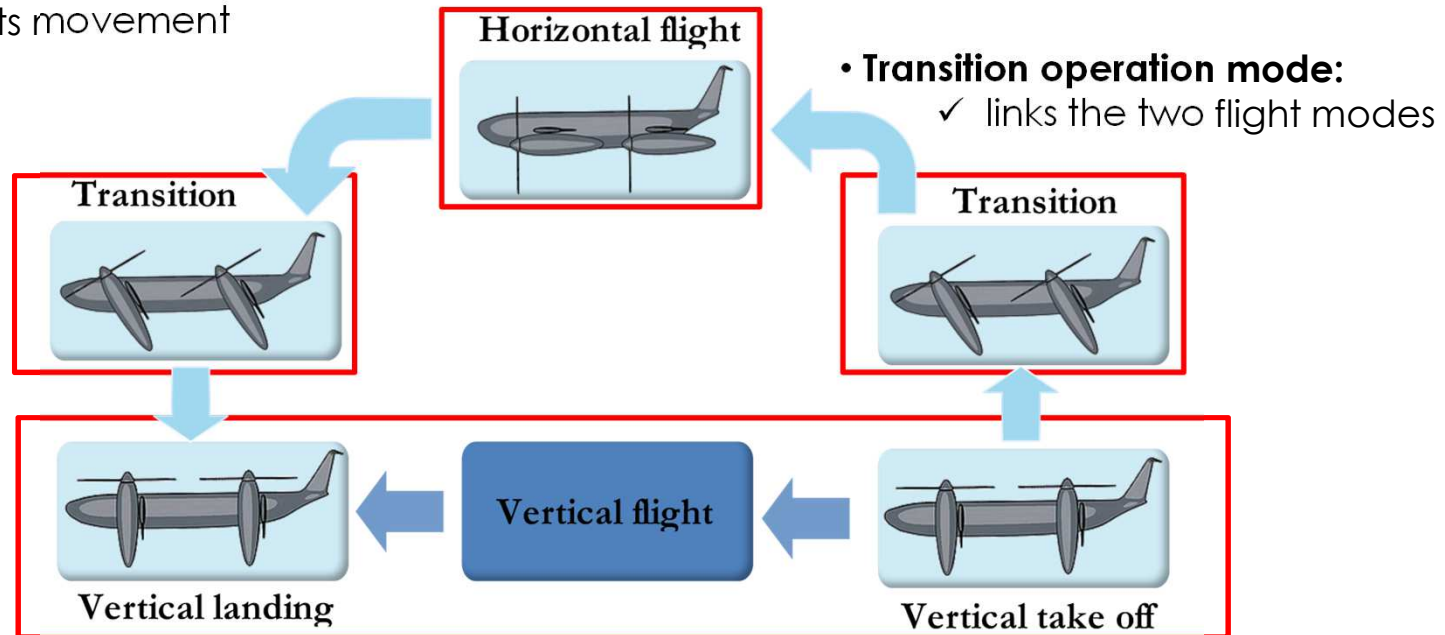
- tilting the full vehicle body (tail-sitter or tilt-body)
- tilting only its rotors using a dedicated mechanism (tilt-rotor or tilt-wing)



Modeling of the QTW UAV (1/3)

- **Horizontal flight mode :**

- ✓ behaves like a conventional plane
- ✓ the tilt angle of wings almost equal to zero degree
- ✓ generates the aerodynamic forces to lift and control its movement



- **Vertical flight mode:**

- ✓ the tilt angles of the wings are nearly equal to 90°
- ✓ based only on its rotors
- ✓ behaves like a Quadrotors

Modeling of the QTW UAV (2/3)

The NEWTON-EULER formalism

$$m\dot{V}_i = F_t$$

$$I_c\dot{\Omega}_c = -M_t + \Omega_c \wedge (I_c \times \Omega_c)$$

Translational equations of motion :

$$m\dot{V}_i = F_t$$

with F_t is the total external force :

$$F_t = R_{ib}(F + F_g + F_d + F_a)$$

where :

F : the total thrust forces

F_g : the gravity forces

F_d : the external disturbances

F_a : the aerodynamic forces

Rotational equations of motion :

$$I_c\dot{\Omega}_c = -M_t + \Omega_c \wedge (I_c \times \Omega_c)$$

with M_t the total external torque :

$$M_t = M + M_g + M_d$$

where :

M : the thrust torques

M_g : the gyroscopic effects

M_d : the external disturbances

M_a : The aerodynamic torques

Modeling of the QTW UAV (3/3)

Dynamics model of a QTW vehicle

$$\left\{ \begin{array}{l} \ddot{x} = \frac{I}{m} \left[(c\psi c\theta c\gamma - (c\phi s\theta c\psi + s\phi s\psi) s\gamma) T_t + (c\psi c\theta) F_D + (c\phi s\theta c\psi + s\phi s\psi) F_L \right] \\ \ddot{y} = \frac{I}{m} \left[(s\psi c\theta c\gamma - (c\phi s\theta c\psi - s\phi c\psi) s\gamma) T_t + (s\psi c\theta) F_D + (c\phi s\theta s\psi - s\phi c\psi) F_L \right] \\ \ddot{z} = \frac{I}{m} \left[(-s\theta c\gamma - c\phi c\theta s\gamma) u_t - s\theta F_D + (c\phi c\theta) F_L \right] + g \\ \ddot{\phi} = \frac{I}{I_{xx}} \left[s\gamma \tau_\phi + (I_{yy} - I_{zz}) qr - (J_r \theta \omega_p) s\gamma + M_\phi \right] \\ \ddot{\theta} = \frac{I}{I_{yy}} \left[s\gamma \tau_\theta + (I_{zz} - I_{xx}) pr + J_r \omega_p (\phi s\gamma + \psi c\gamma) + M_\theta \right] \\ \ddot{\psi} = \frac{I}{I_{zz}} \left[s\gamma \tau_\psi + (I_{xx} - I_{yy}) pq - (J_r \theta \omega_p) c\gamma + M_\psi \right] \end{array} \right.$$

The control inputs of the QTW :

$$U = \begin{bmatrix} T_t \\ \tau_\phi \\ \tau_\theta \\ \tau_\psi \end{bmatrix} = \begin{bmatrix} k & k & k & k \\ kl_s & -kl_s & kl_s & -kl_s \\ kl_l & kl_l & -kl_l & -kl_l \\ k\lambda & -k\lambda & -k\lambda & k\lambda \end{bmatrix} \begin{bmatrix} \omega_1^2 \\ \omega_2^2 \\ \omega_3^2 \\ \omega_4^2 \end{bmatrix}$$

QTW T-S Fuzzy Modeling (1/4)

Takagi-Sugeno Fuzzy Models

- T-S models are based on linguistic representation rules such as [Takagi et Sugeno (1985)] :

If premise Then consequence

- If we use singleton fuzzifier, product inference engine and center of gravity defuzzification the T-S fuzzy model can be represented as :

$$\begin{cases} \dot{x}(t) = \sum_{i=1}^N \mu_i(\theta) (A_i x(t) + B_i u(t)) \\ y(t) = \sum_{i=1}^N \mu_i(\theta) C_i x(t) \end{cases} \quad \sum_{i=1}^N \mu_i(x(t), u(t)) = 1 \text{ et } 0 \leq \mu_i(x(t), u(t)) \leq 1$$

Obtaining T-S models

- Identification [Tanaka et Sugeno (1992)]
- Linearization around different operating points [Johansen et al. (2000)]
- Sectors non linearity approach [Tanaka et al. (1998)] : Convex Polytopic Transformation (CPT)

QTW T-S Fuzzy Modeling (2/4)

- **1st step** : the transformation of a nonlinear dynamic model into an LPV model

$$\begin{cases} \dot{x}(t) = A(\theta) x(t) + B(\theta) u(t) \\ y(t) = C(\theta) x(t) \end{cases}$$

- **2nd step** : the convex polytopic transformation is applied for each premise variables :

$$\theta(x, u) = F_0^j \bar{\theta} + F_1^j(\theta) \underline{\theta} \quad \text{as} \quad \begin{cases} \bar{\theta} = \max \{ \theta(x, u) \} \\ \underline{\theta} = \min \{ \theta(x, u) \} \end{cases}$$

$$\text{with} \quad F_1^j = 1 - \mu_1(\theta) = \frac{\bar{\theta} - \theta(x, u)}{\bar{\theta} - \underline{\theta}} \quad \text{and} \quad F_0^j = \frac{\theta(x, u) - \underline{\theta}}{\bar{\theta} - \underline{\theta}}$$

The membership functions :

$$\mu_i(\theta(t)) = \frac{w_i(\theta(t))}{\sum_{i=1}^r w_i(\theta(t))} \quad \text{with} \quad w_i(\theta(t)) = \prod_{j=1}^p w_{i_j}^j(\theta_j)$$

- **3rd step** : The local models constituting the T-S models are given by:

$$A_i = A(\theta(.)) \Big|_{w_i(.)=1}, B_i = B(\theta(.)) \Big|_{w_i(.)=1}, C_i = C(\theta(.)) \Big|_{w_i(.)=1}, D_i = D(\theta(.)) \Big|_{w_i(.)=1}$$

QTW T-S Fuzzy Modeling (3/4)

- QTW UAV attitude dynamics during the VTOL mode :

$$\begin{cases} \ddot{\phi} = \frac{\tau_{\phi}}{I_{xx}} + \frac{I_{yy} - I_{zz}}{I_{xx}} qr - \frac{J_r}{I_{xx}} q \omega_p \\ \ddot{\theta} = \frac{\tau_{\theta}}{I_{yy}} + \frac{I_{zz} - I_{xx}}{I_{yy}} pr + \frac{J_r}{I_{yy}} p \omega_p \\ \ddot{\psi} = \frac{\tau_{\psi}}{I_{zz}} + \frac{I_{xx} - I_{yy}}{I_{zz}} pq \end{cases} \quad \text{with} \quad \begin{cases} \phi \in [-\pi/2, +\pi/2] \\ \theta \in [-\pi/2, +\pi/2] \\ \psi \in [-\pi, +\pi] \end{cases}$$

- The quasi-LPV system obtained :

$$\begin{cases} \dot{x}(t) = A(\theta) x(t) + B u(t) \\ y(t) = C x(t) \end{cases}$$

with :

$$A(x) = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_1 \dot{\theta} \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_2 \dot{\phi} \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & a_3 \dot{\theta} & 0 & 0 \end{bmatrix}; B = \begin{bmatrix} 0 & 0 & 0 \\ b_1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & b_2 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & b_3 \end{bmatrix}$$

$$a_1 = \frac{I_{yy} - I_{zz}}{I_{xx}}; a_2 = \frac{I_{zz} - I_{xx}}{I_{yy}}; a_3 = \frac{I_{xx} - I_{yy}}{I_{zz}}$$

QTW T-S Fuzzy Modeling (4/4)

- Based on the sectors non linearity approach two nonlinear continuous terms $(\dot{\phi}, \dot{\theta})$ can be observed.
- The nonlinear model is written as four local linear models $(r = 2^p = 2^2)$ as :

$$\begin{aligned}
 A_1 &= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_1 \underline{z}_2 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_2 \underline{z}_1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & a_3 \underline{z}_2 & 0 & 0 \end{bmatrix} & A_2 &= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_1 \bar{z}_2 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_2 \underline{z}_1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & a_3 \bar{z}_2 & 0 & 0 \end{bmatrix} \\
 A_3 &= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_1 \underline{z}_2 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_2 \bar{z}_1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & a_3 \underline{z}_2 & 0 & 0 \end{bmatrix} & A_4 &= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_1 \bar{z}_2 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & a_2 \bar{z}_1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & a_3 \bar{z}_2 & 0 & 0 \end{bmatrix}
 \end{aligned}$$

Particle Swarm Optimization(1/3)

- The PSO algorithm was first described in 1995 by **James Kennedy** and **Russell C. Eberhart** inspired by social behavior of bird flocking or fish schooling.
- PSO is an **artificial intelligence (AI)** technique that can be used to find approximate solutions to extremely difficult or impossible numeric maximization and minimization problems.
- PSO algorithm uses a swarm consisting of n_p particles, randomly distributed in the considered initial search space, to find an optimal solution of a generic **optimization problem**.

Particle Swarm Optimization(2/3)

- In every iteration, each particle is updated by two "**best**" values:
 - ✓ \mathbf{p}_k^i : the best previously obtained position of the i th particle;
 - ✓ \mathbf{p}_g^i : the best obtained position in the entire swarm.
- At each algorithm iteration, the i th particle position, $\mathbf{x}^i \in \mathbb{R}^d$, evolves based on the following update rules:

$$\mathbf{x}_{k+1}^i = \mathbf{x}_k^i + \mathbf{v}_{k+1}^i$$
$$\mathbf{v}_{k+1}^i = w\mathbf{v}_k^i + c_1 r_{1,k}^i (\mathbf{p}_k^i - \mathbf{x}_k^i) + c_2 r_{2,k}^i (\mathbf{p}_g^i - \mathbf{x}_k^i)$$

Where

w : the inertia factor;

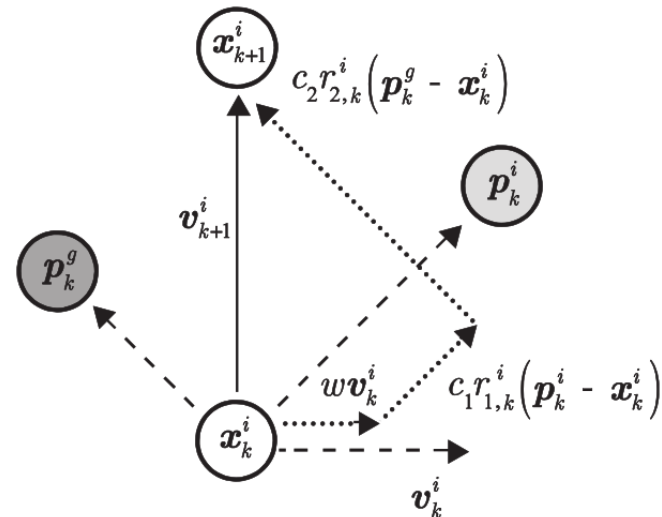
c_1, c_2 : the cognitive and the social scaling factors;

$r_{1,k}^i, r_{2,k}^i$: random numbers uniformly distributed.

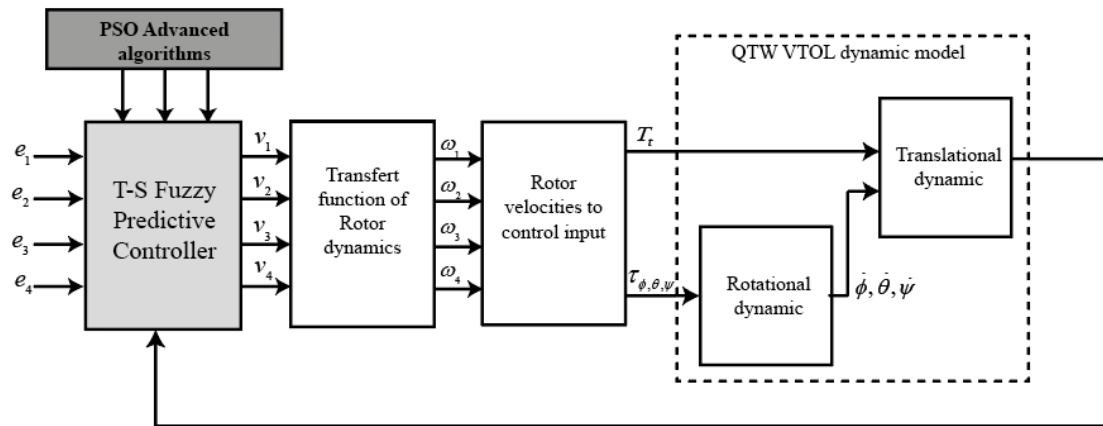
Particle Swarm Optimization(3/3)

Particle Swarm Optimization Algorithm

1. Define all PSO algorithm parameters
2. Randomly initialize the particles positions and velocities . Evaluate the initial population and determine p_{best} and g_{best} .
3. Increment the iterations . For each particle, apply the update motion equations
4. Evaluate the corresponding fitness values :
 - i. if $\phi_k^i \leq p_{best}_k^i$ then $p_{best}_k^i = \phi_k^i$ and $p_k^i = x_k^i$,
 - ii. if $\phi_k^i \leq g_{best}_k$ then $g_{best}_k = \phi_k^i$ and $p_k^g = x_k^i$,
5. If the termination criterion is satisfied, the algorithm terminates with the solution . Otherwise, go to step 3.



TSMPC tuning based PSO



- An optimization based approach for design and tuning of a MPC parameters (N_c, N_p, λ) for each local predictive controller.
- These design parameters present the decision variables of the following multi-objective optimization problem :

$$\begin{cases} \text{minimize } f_i(\mathbf{x}) \\ \mathbf{x} = (N_c, N_p, \lambda)^T \in S \subseteq \mathbb{R}_+^{12} \\ \text{subject to:} \\ g_1(\mathbf{x}) = \delta_\phi - \delta_\phi^{\max} \leq 0 \\ g_2(\mathbf{x}) = \delta_\theta - \delta_\theta^{\max} \leq 0 \\ g_3(\mathbf{x}) = \delta_\psi - \delta_\psi^{\max} \leq 0 \end{cases}$$

$$\text{where : } \begin{cases} f_i : \mathbb{R}_+^{15} \rightarrow \mathbb{R} & \text{: the cost functions} \\ \delta_\phi, \delta_\theta, \delta_\psi & \text{: the overshoots of the controlled states} \end{cases}$$

Analytical tuning approach proposed

N_c computation (1/2)

- Hessian condition number

$$H = (\Phi^t \Phi + \bar{R})^{-1}$$

$$(n_{in} N_c \times n_{in} N_c)$$

$$\begin{aligned} \text{cond}(H(k)) &= \|H(k)\|_2 \cdot \|H(k)^{-1}\|_2 \\ &= \frac{\sigma_{\max}(k)}{\sigma_{\min}(k)} \end{aligned}$$

- Condition number & stability $N_c \mapsto \infty, N_p \mapsto \infty$
- Concept of effective rank

N_c computation (2/2)

- Method proposed

- 1) To initialize $N_c \mapsto \infty$ and $N_p \mapsto \infty$ ($N_c < N_p$).
- 2) To take $A_{ER} = H$ [16].
- 3) To evaluate Q defined as follows [9]:

$$Q = \min\{M_{ER}, N_{ER}\} = \min\{n_{in}N_c, n_{in}N_c\} = n_{in}N_c.$$

- 4) To decompose H into singular values and to evaluate $\sigma = [\sigma_1 \quad \sigma_2 \quad \cdots \quad \sigma_\infty]^T$: $H = U_H D_H V_H$
 $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_\infty$
- 5) To evaluate the singular value distribution p_k with $k = [1, 2, \cdots, \infty]$.
- 6) To calculate the Shannon entropy [16].

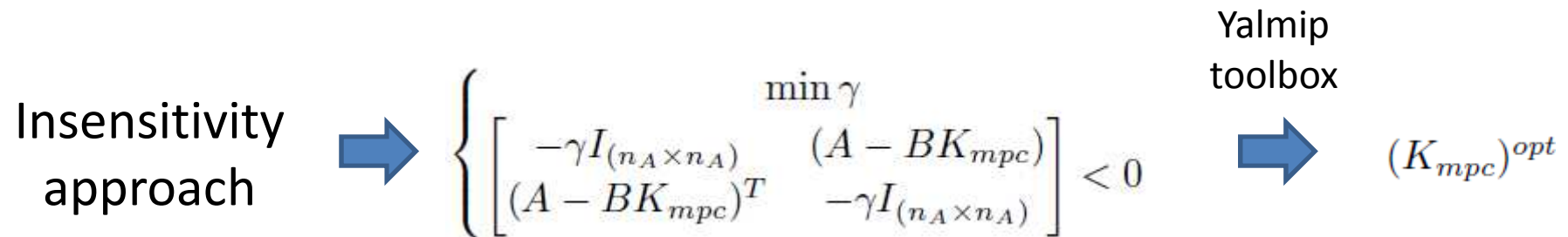
- 7) To solve $\begin{cases} N_c^{opt} = \text{round}(\frac{e^{H_{Shannon}(p_1, p_2, \dots, p_\infty)}}{n_{in}}) \\ \min(N_c^{opt}); \min(\text{cond}(H(k)) - 1) \end{cases}$

N_p computation (1/3)

- Closed-loop eigenvalues

$$\det[\nu I_{(n_A \times n_A)} - (A - BK_{mpc})] = 0$$

- Optimal closed-loop stability



N_p computation (2/3)

- Relationship between K_{MPC} and $\Phi^T \Phi$

From $K_{mpc} = I_{(n_{in} \times N_c)} (\Phi^T \Phi + \bar{R})^{-1} \Phi^T F$

Under the assumption $(\Phi^T \Phi)^{-1} \bar{R}$ is nilpotent of order n ,

$$\begin{aligned} H &= (\Phi^T \Phi)^{-1} - (\Phi^T \Phi)^{-1} \bar{R} (\Phi^T \Phi)^{-1} \\ &\quad + [(\Phi^T \Phi)^{-1} \bar{R}]^2 (\Phi^T \Phi)^{-1} - \dots \\ &\quad + (-1)^{n-1} [(\Phi^T \Phi)^{-1} \bar{R}]^{n-1} (\Phi^T \Phi)^{-1} \end{aligned}$$



$$\begin{aligned} (\Phi^T \Phi)^{opt} &= [-\bar{R} + \bar{R} (\Phi^T \Phi)^{-1} \bar{R} - \dots \\ &\quad + (-1)^{n-1} (\Phi^T \Phi)^{-1} [(\Phi^T \Phi)^{-1} \bar{R}]^{n-1}] \\ &\quad \times [(K_{mpc})^{opt} F^T (F F^T)^{-1} \Phi - I_{(n_{in} N_c \times n_{in} N_c)}]^{-1} \end{aligned}$$

N_p computation (3/3)

- Focus on $\Phi^T \Phi$

$$\Phi^T \Phi = \begin{bmatrix} \overbrace{\sum_{i=0}^{N_p-1} (CA^i B)^T (CA^i B)}^{X_{N_p}} & \cdot & \cdot & \cdots & \cdot \\ \cdot & \overbrace{\sum_{i=0}^{N_p-2} (CA^i B)^T (CA^i B)}^{X_{N_p-1}} & \cdot & \cdots & \cdot \\ \cdot & \cdot & \overbrace{\sum_{i=0}^{N_p-3} (CA^i B)^T (CA^i B)}^{X_{N_p-2}} & \cdots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \cdot & \cdot & \cdot & \cdots & \overbrace{\sum_{i=0}^{N_p-N_c} (CA^i B)^T (CA^i B)}^{X_{N_p-N_c}} \end{bmatrix}$$

- Relationship between $\Phi^T \Phi$ and N_p



$$X_{N_p} = \sum_{i=0}^{N_p^{opt}-1} (CA^i B)^2 = \sum_{i=0}^{N_p^{opt}-1} \left(\sum_{k=0}^i C_{mj} A_{mj}^k B_{mj} \right)^2$$

\bar{R} computation (1/2)

- Expanded cost function [11]

$$J = (Y_{des} - Fx(k))^t(Y_{des} - Fx(k)) \\ - 2\Delta U^t\Phi^T(Y_{des} - Fx(k)) + \Delta U^t(\Phi^t\Phi + \bar{R})\Delta U$$

- Cost function minimization

$$\begin{cases} \frac{\partial J}{\partial \Delta U} = 0 \\ \frac{\partial J}{\partial R} = 0 \end{cases}$$

\bar{R} computation (2/2)

- Cost function derivative

$$\begin{aligned} \frac{\partial J}{\partial \bar{R}} &= (\Phi^T \Phi)^{-1} G^T G (\Phi^T \Phi)^{-1} \\ &\quad - 2(\Phi^T \Phi)^{-1} \bar{R} (\Phi^T \Phi)^{-1} G^T G (\Phi^T \Phi)^{-1} \end{aligned}$$

with $\begin{cases} G = \Psi^T \Phi, \\ \Psi = Y_{des} - Fx(k) \end{cases}$

$$\Rightarrow \bar{R}_{opt} = \frac{1}{2}(\Phi^T \Phi) \Rightarrow \bar{R}_{opt} = \begin{bmatrix} \lambda_1^{opt} & 0 & \dots & 0 \\ 0 & \lambda_2^{opt} & \dots & \vdots \\ \vdots & 0 & \dots & 0 \\ 0 & \dots & 0 & \lambda_{n_{in} N_c}^{opt} \end{bmatrix}$$

In summary

- Multi-objective issue addressed

$$\min(N_c^{opt})$$

$$\min(\text{cond}(H(k)) - 1)$$

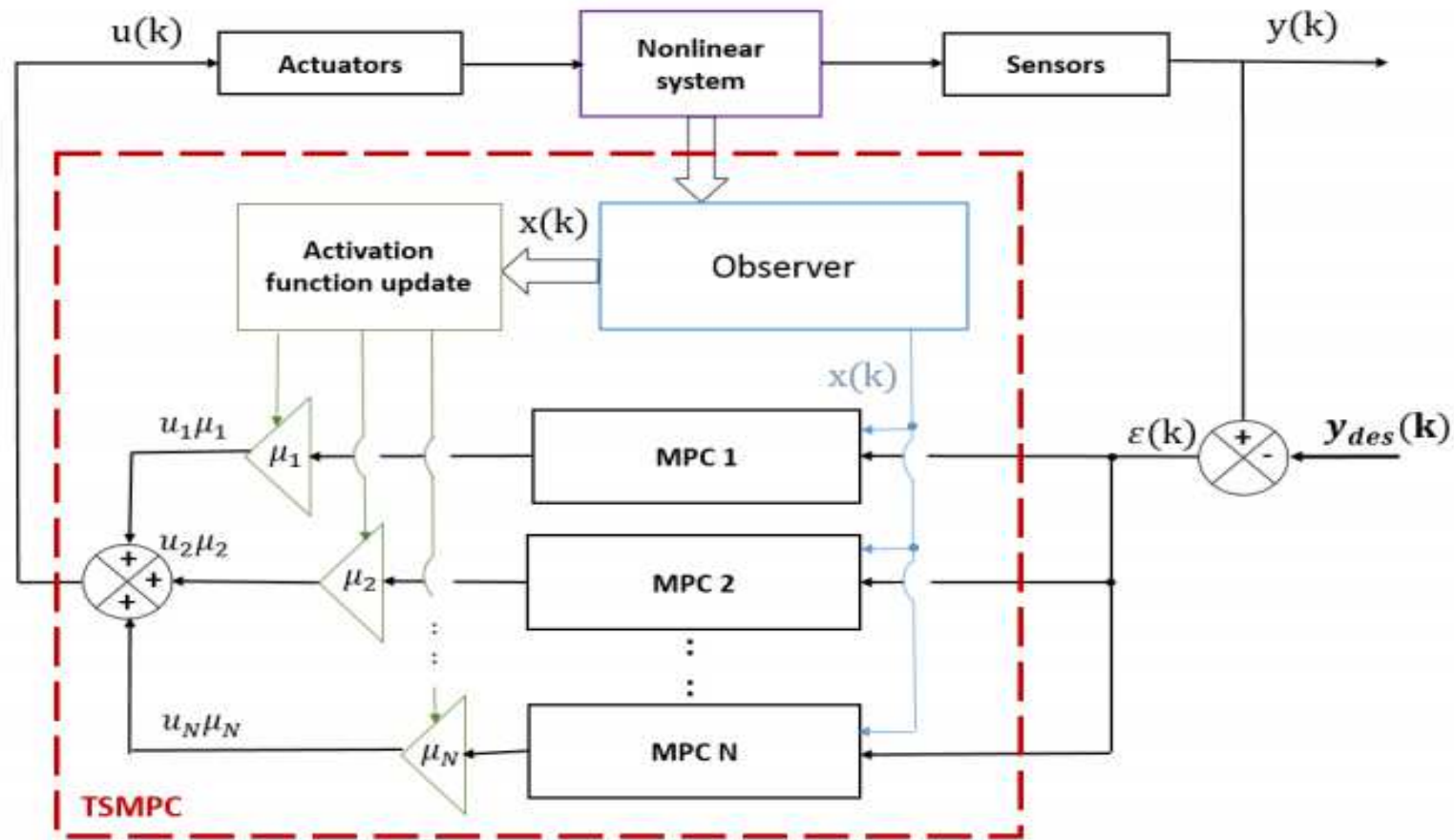
$$N_c^{opt} = \text{round}\left(\frac{e^{H_{Shannon}(p_1, p_2, \dots, p_\infty)}}{n_{in}}\right)$$

$$X_{N_p} = \sum_{i=0}^{N_p^{opt}-1} \left(\sum_{k=0}^i (C_m A_m^k B_m)^T (C_m A_m^k B_m) \right)$$

$$\bar{R}_{opt} = \frac{1}{2}(\Phi^T \Phi)$$

Case of Nonlinear MIMO System

- MPC Control structure



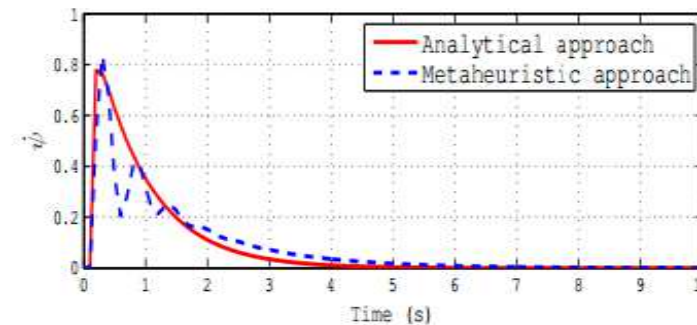
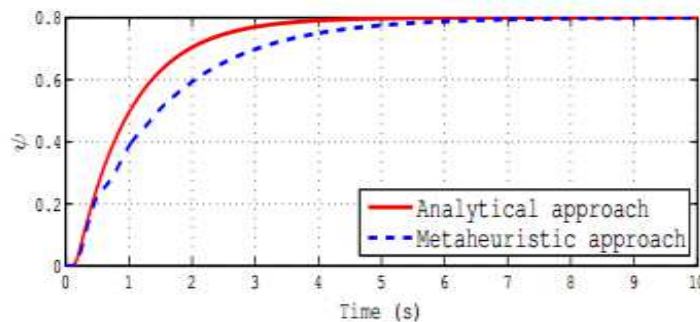
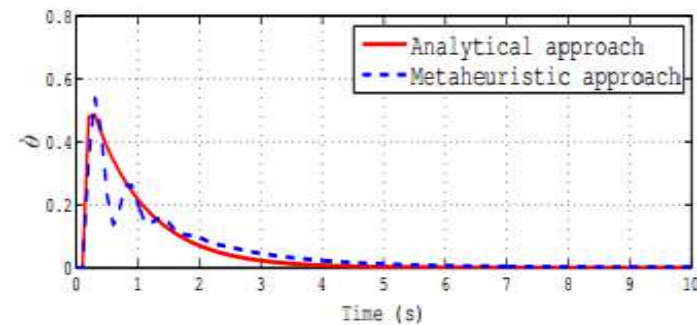
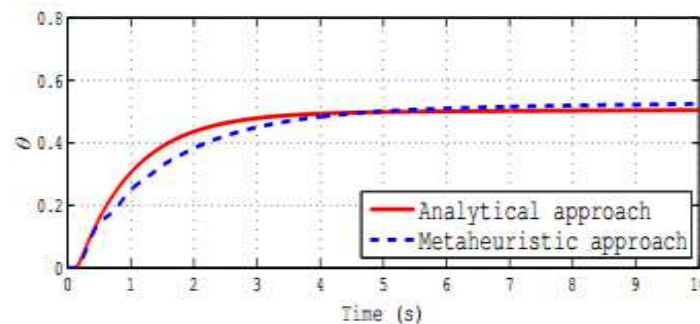
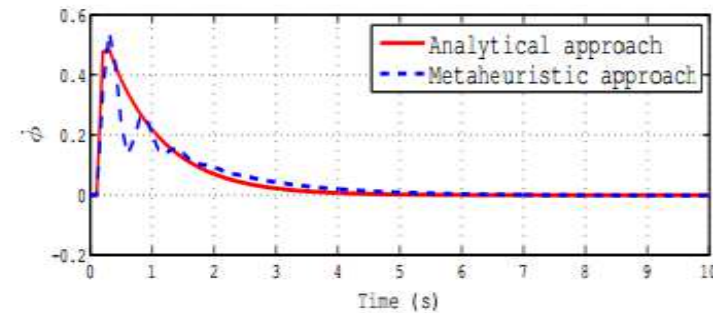
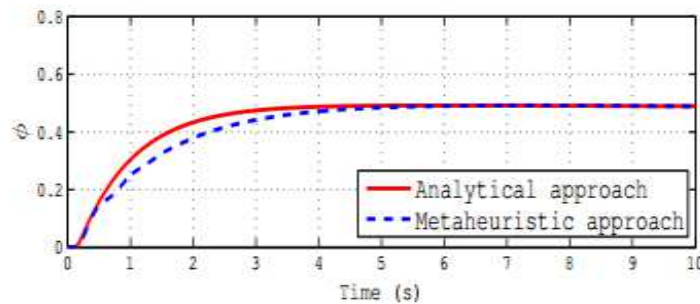
Application : comparative study

- Computing the weighting factor based on
 - Our metaheuristic approach
 - Our analytical approach
- MPC parameters

	Metaheuristic approach					Analytical approach			
	OA1	OA2	OA3	OA4		OA1	OA2	OA3	OA4
N_c	5	5	5	5		5	5	5	5
N_p	29	29	29	29		29	29	29	29
	0.9450	0.0495	0.1655	3		0.0095	0.0033	0.0133	0.051
λ	1	1.6982	2.2678	2.9962		0.008	0.0024	0.065	1.022
	0.0297	3	0.0018	2.9807		0.0067	0.005	0.0065	0.0065

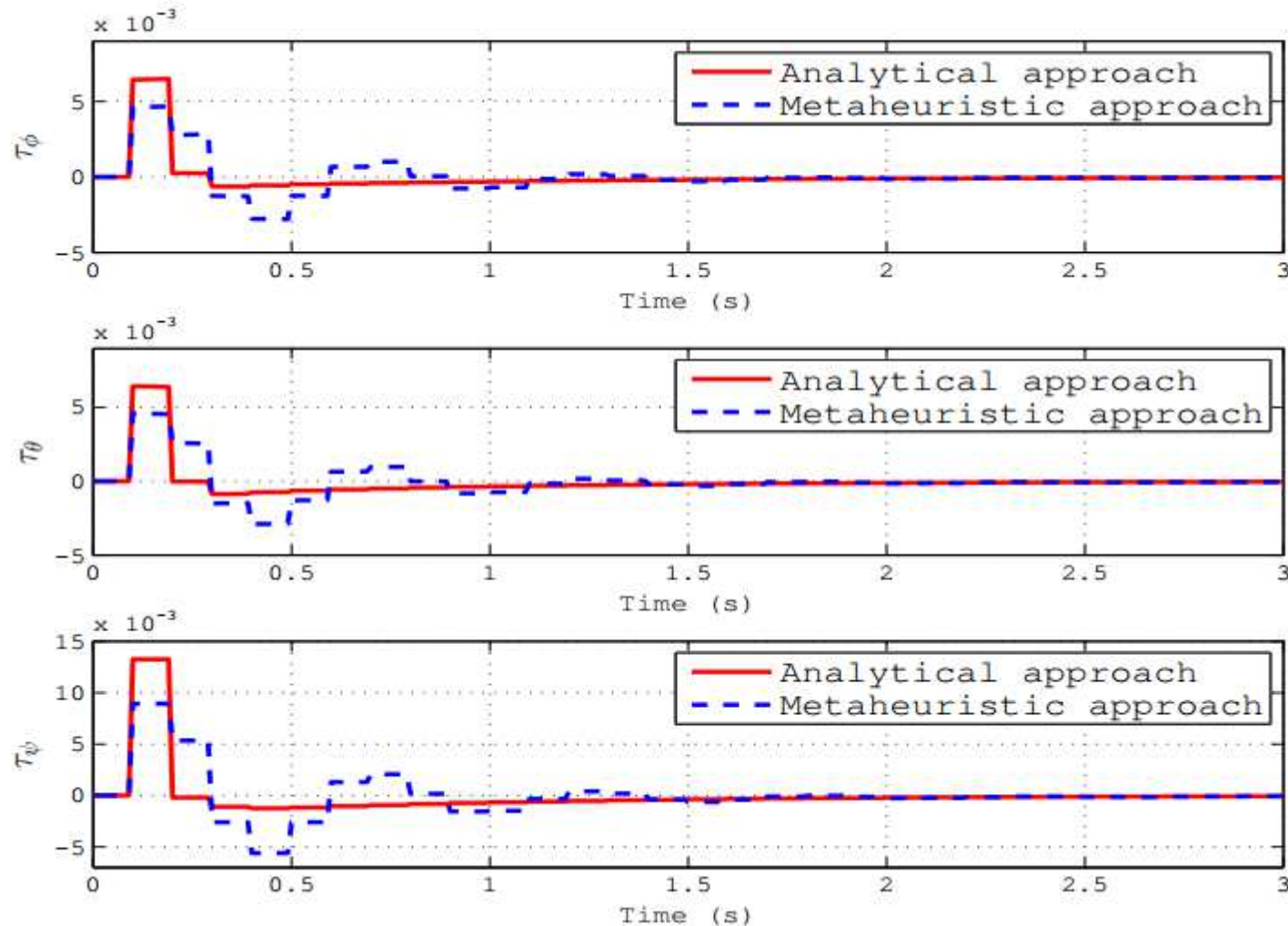
Application : simulation results

- Desired output and system output vs. time



Application : simulation results

- Control output vs. time



Application : perf. comparison (2/3)

- Performance obtained y1

	Metaheuristic approach	Analytical approach
RT (s)	2.1895	1.9747
ST (s)	3.8713	2.9816
OV (%)	1.2457	0
SE	0.0285	0.0091
SDI (%)	1.7764	1.1102
VARU (e^{-7})	5.4067	5.1076
CSE (e^{-4})	1.6959	1.3961
CEE (e^{-4})	2.9198	2.7208

- Performance obtained y2

	Metaheuristic approach	Analytical approach
RT (s)	2.0893	1.3022
ST (s)	3.8225	2.6328
OV (%)	2.1384	1.4898
SE	0.0149	0.0214
SDI (%)	3.1086	3.1086
VARU (e^{-7})	5.3987	5.1076
CSE (e^{-4})	1.6935	1.3961
CEE (e^{-4})	2.9121	2.7208

Application : perf. comparison (3/3)

- Performance obtained y3

	Metaheuristic approach	Analytical approach
RT (s)	2.0358	1.3415
ST (s)	3.7998	2.6161
OV (%)	2.0401	0
SE	0.0245	0.0002
SDI (%)	1.9984	1.2273
VARU (e^{-7})	5.4068	5.4026
CSE (e^{-4})	1.6959	1.5961
CEE (e^{-4})	2.9200	2.9107

Conclusion & Outlook

PSO Tuning approach:

❑ Advantages

- Applicable to NL MIMO systems
- Efficient search for the optimal MPC controller parameters
- Easy implementation

❑ Disadvantages

- Offline optimization
- Number of iteration
- Don't take into account the disturbances

Analytical Tuning approach:

❑ Advantages

- Applicable to NL MIMO systems
- Optimal closed-loop stability
- Energy consumption reduced

❑ Disadvantages

- Requiert a representative model
- Requiert an important computational effort to be applied online

The logo for irseem, featuring the word "irseem" in a bold, black, sans-serif font with a red underline.

Thank you



PREDIRE est cofinancé
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avec le Fonds européen de
développement régional

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ONERA Châtillon
le 04/06/2018

