ARCHITECTURES OF MULTI-AGENT SYSTEMS:

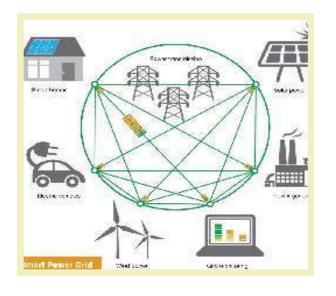
DYNAMIC PROPERTIES AND INFORMATION EXCHANGE NETWORKS

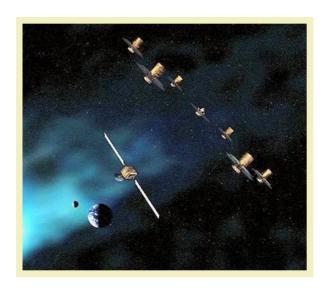
Daniel Zelazo
Faculty of Aerospace Engineering

University of Colorado - Boulder April 3, 2018







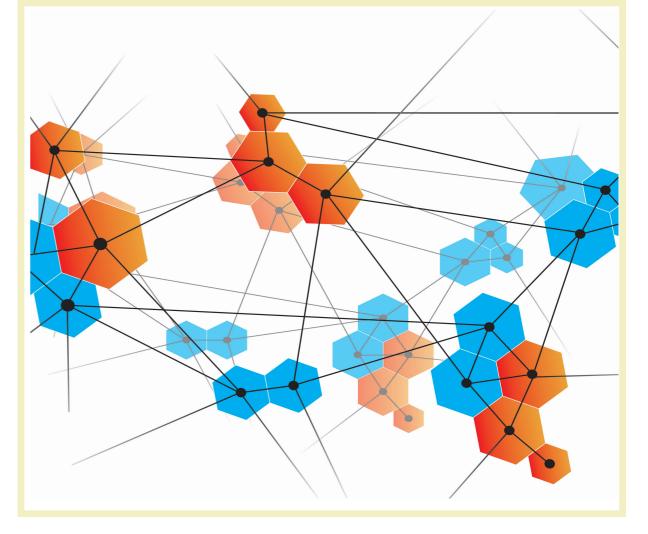


NETWORKS OF DYNAMICAL SYSTEMS ARE ONE OF THE ENABLING TECHNOLOGIES OF THE FUTURE

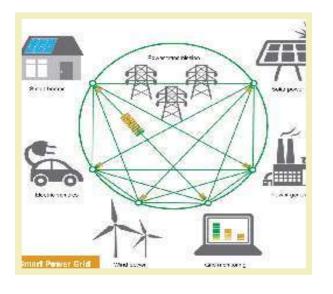




















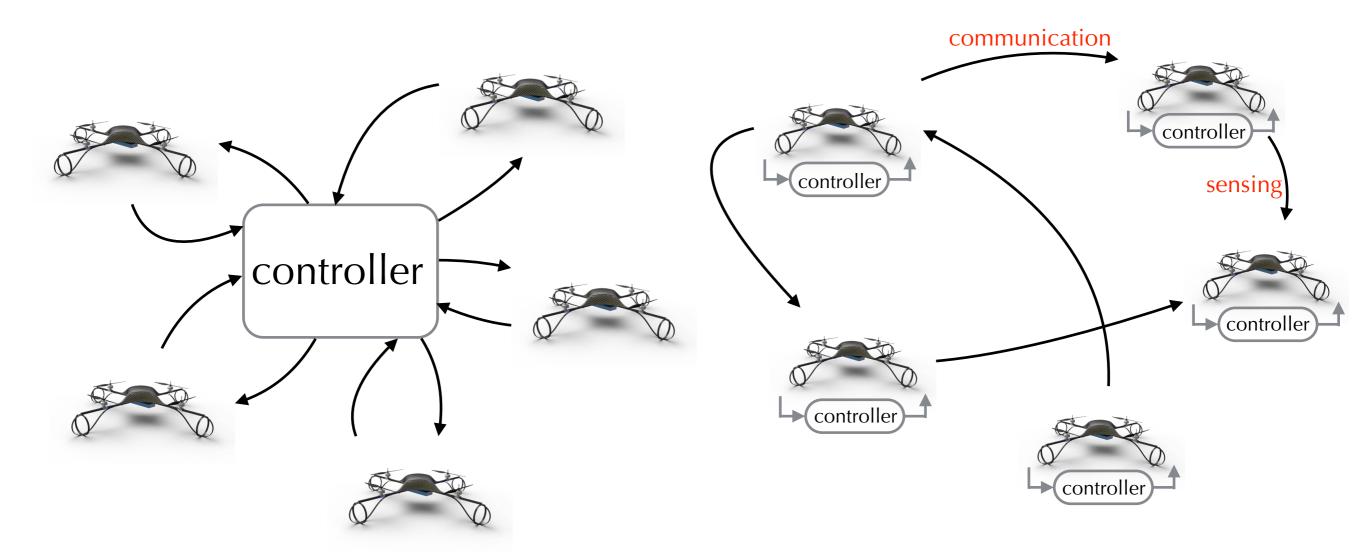


- how do we analyze these systems?
- how do we design these systems?

HOW DO WE CONTROL MULTI-AGENT SYSTEMS?

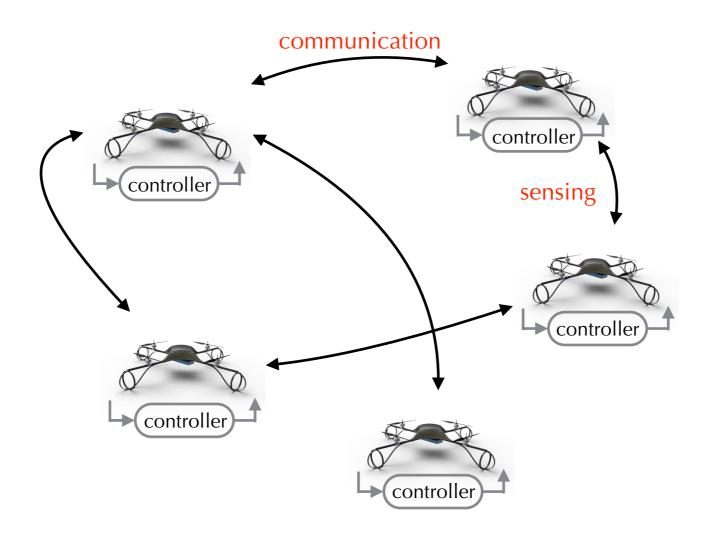
centralized approach

decentralized/distributed approach



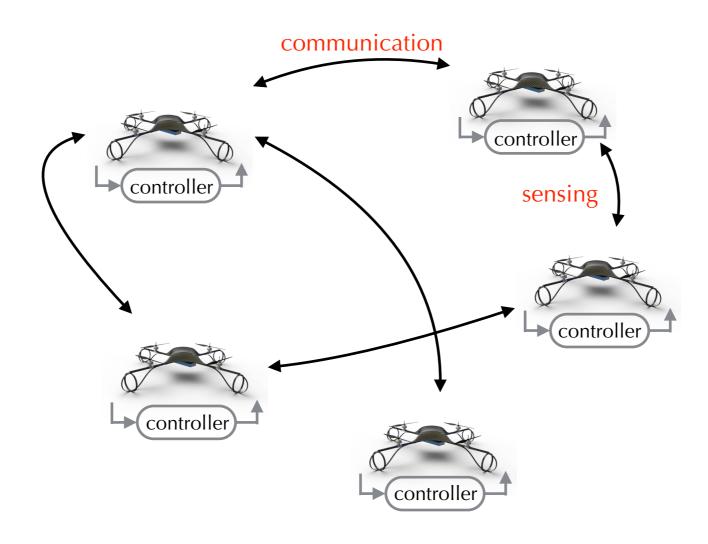
not scalable not robust

HOW DO WE CONTROL MULTI-AGENT SYSTEMS?



What is the right control architecture?

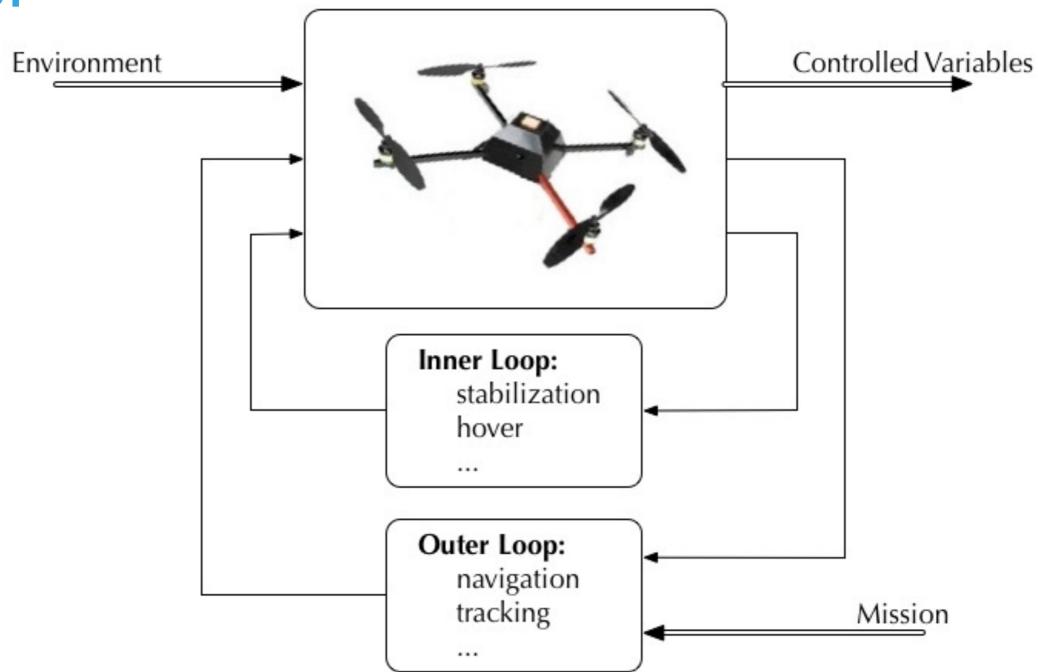
HOW DO WE CONTROL MULTI-AGENT SYSTEMS?



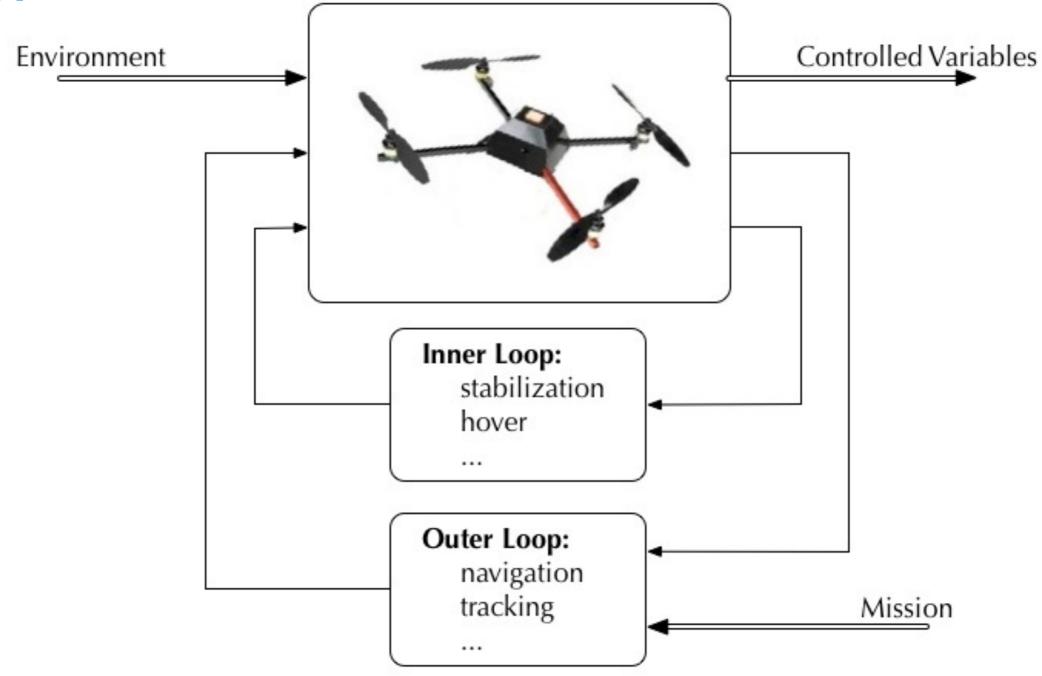
What is the right control architecture?

- of each agent
- of the information exchange layer

1 ROBOT

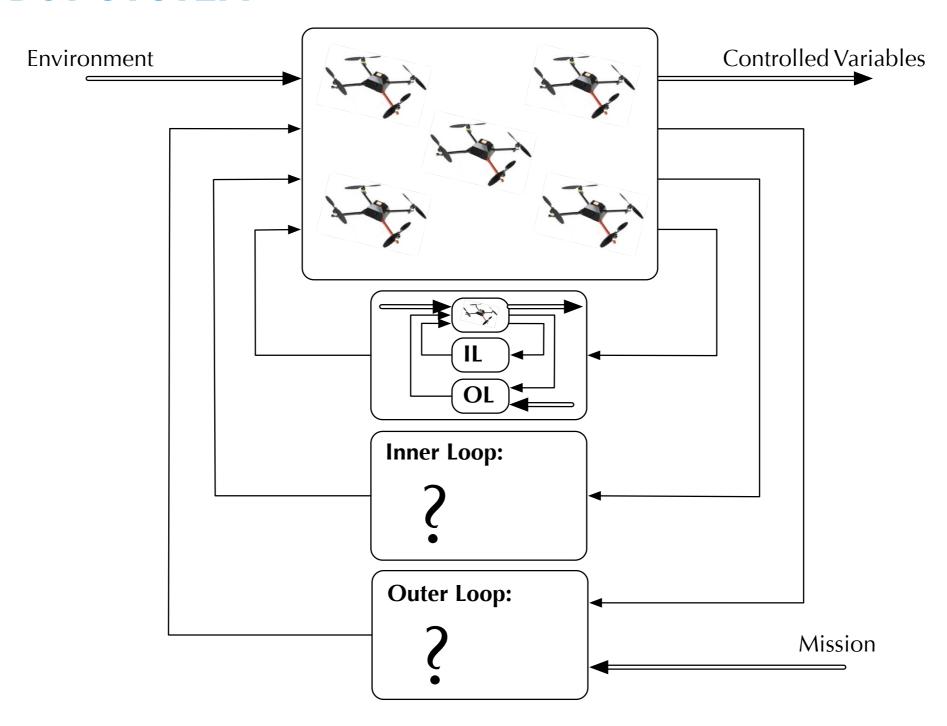


1 ROBOT

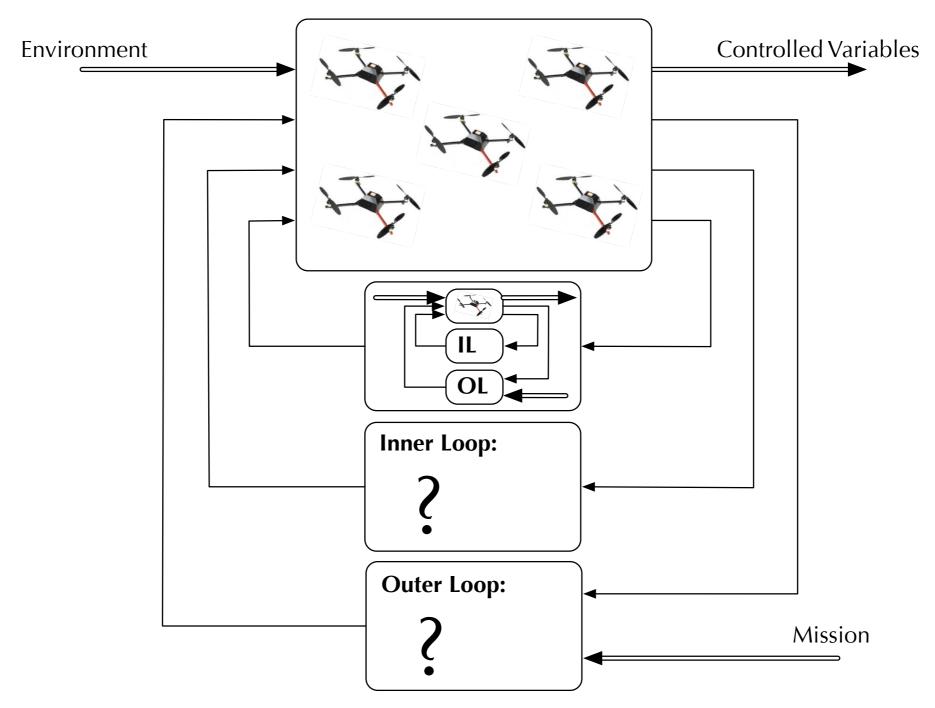


dynamics

MULTI-ROBOT SYSTEM

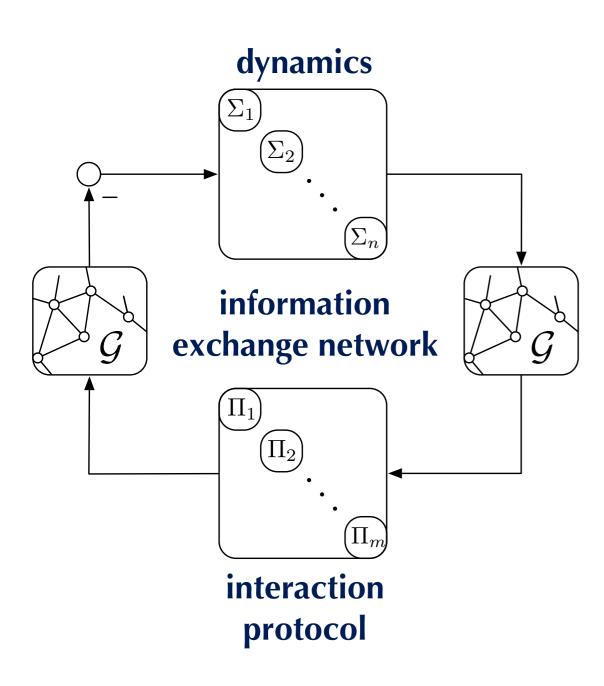


MULTI-ROBOT SYSTEM

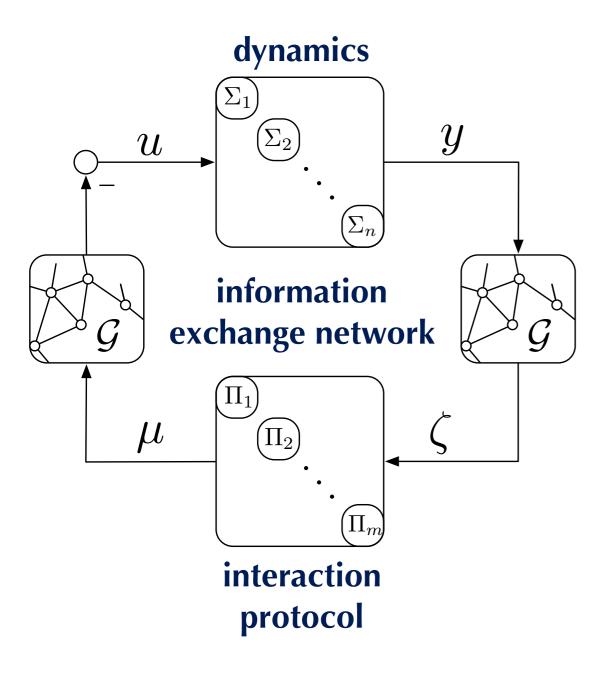


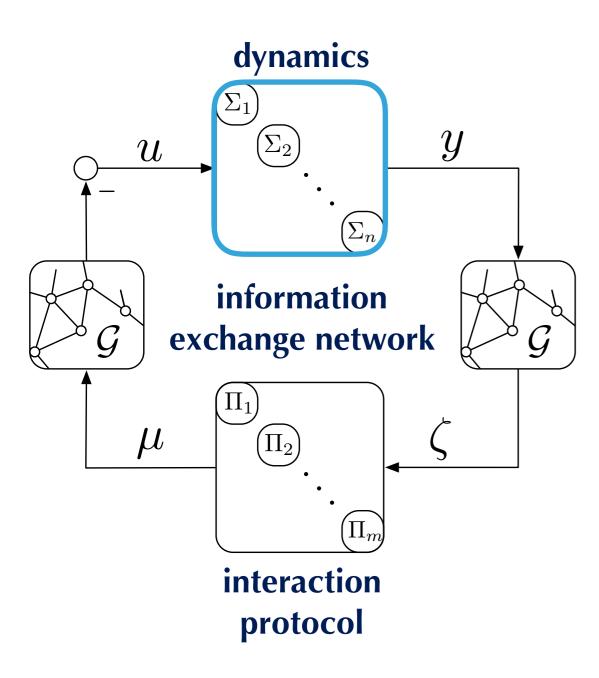
dynamics and the information exchange layer

MULTI-AGENT SYSTEM ARCHITECTURES



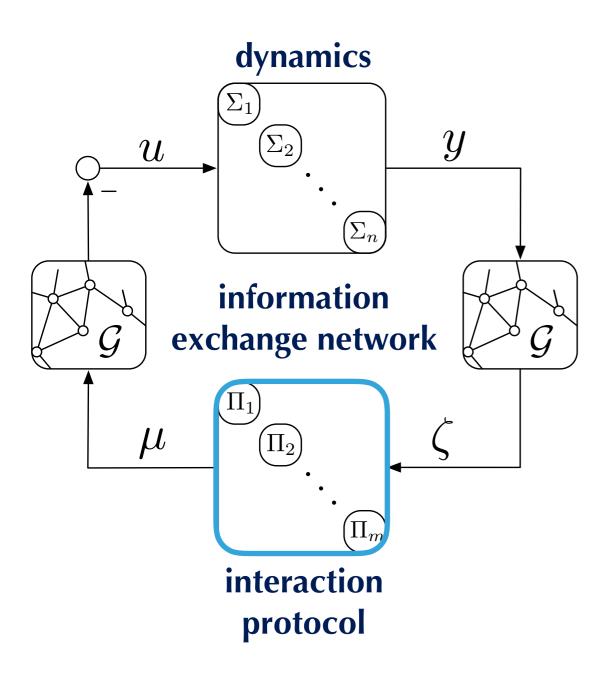
- the networked system
- dynamics for coordination
- information exchange architectures





Agent Dynamics

$$\Sigma_i : \begin{cases} \dot{x}_i = f_i(x_i, u_i) \\ y_i = h_i(x_i, u_i) \end{cases}$$

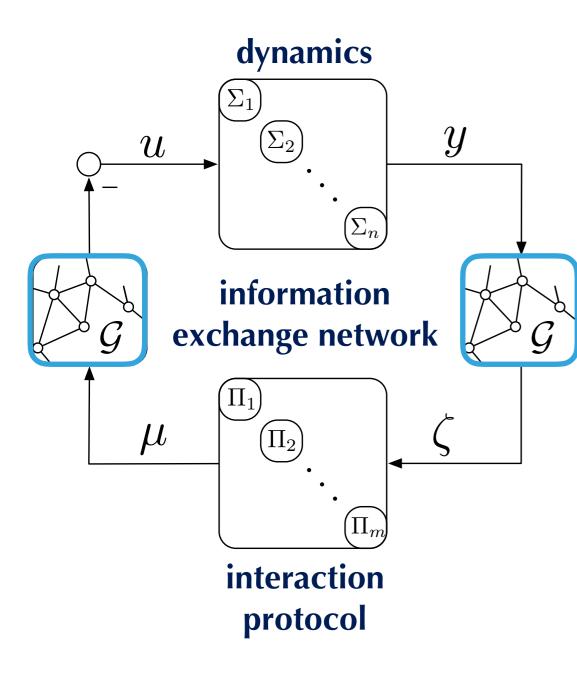


Agent Dynamics

$$\Sigma_i : \begin{cases} \dot{x}_i = f_i(x_i, u_i) \\ y_i = h_i(x_i, u_i) \end{cases}$$

Controller Dynamics

$$\Pi_e : \begin{cases} \dot{\eta}_e = \phi_e(\eta_e, \zeta_e) \\ \mu_e = \psi_e(\eta_e, \zeta_e) \end{cases}$$



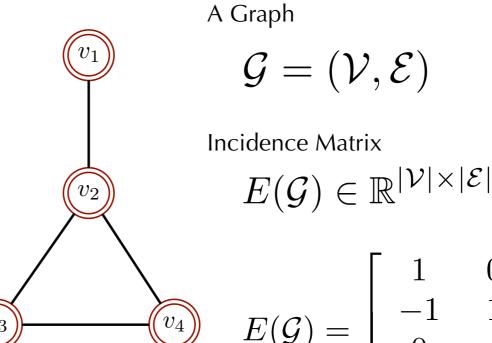
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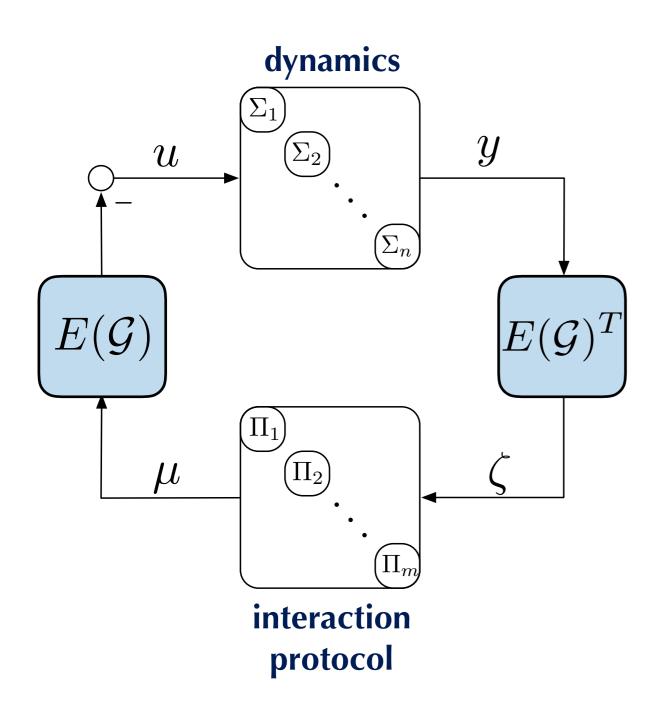
$$\Pi_e : \left\{ \begin{array}{l} \dot{\eta}_e = \phi_e(\eta_e, \zeta_e) \\ \mu_e = \psi_e(\eta_e, \zeta_e) \end{array} \right.$$

Information Exchange Network



$$E(\mathcal{G}) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & -1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

DIFFUSIVELY COUPLED NETWORKS



Kumamoto Model

$$\dot{\theta}_i = -k \sum_{i \sim j} \sin(\theta_i - \theta_j)$$

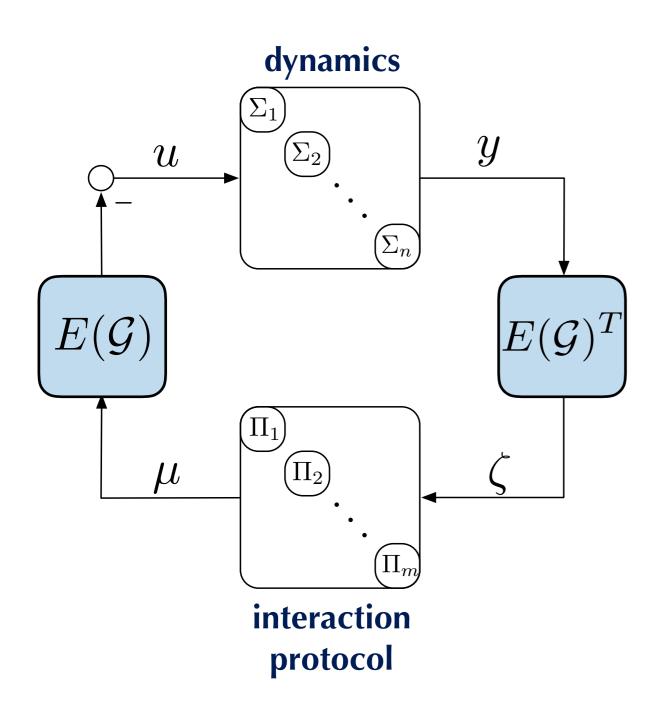
Traffic Dynamics Model

$$\dot{v}_i = \kappa_i \left(V_i^0 - v_i + V_i^1 \sum_{i \sim j} \tanh(p_j - p_i) \right)$$

Neural Network

$$\begin{array}{rcl}
C\dot{V}_i & = & f(V_i, h_i) + \sum_{i \sim j} g_{ij}(V_j - V_i) \\
\dot{h}_i & = & g(V_i, h_i)
\end{array}$$

DIFFUSIVELY COUPLED NETWORKS



Kumamoto Model

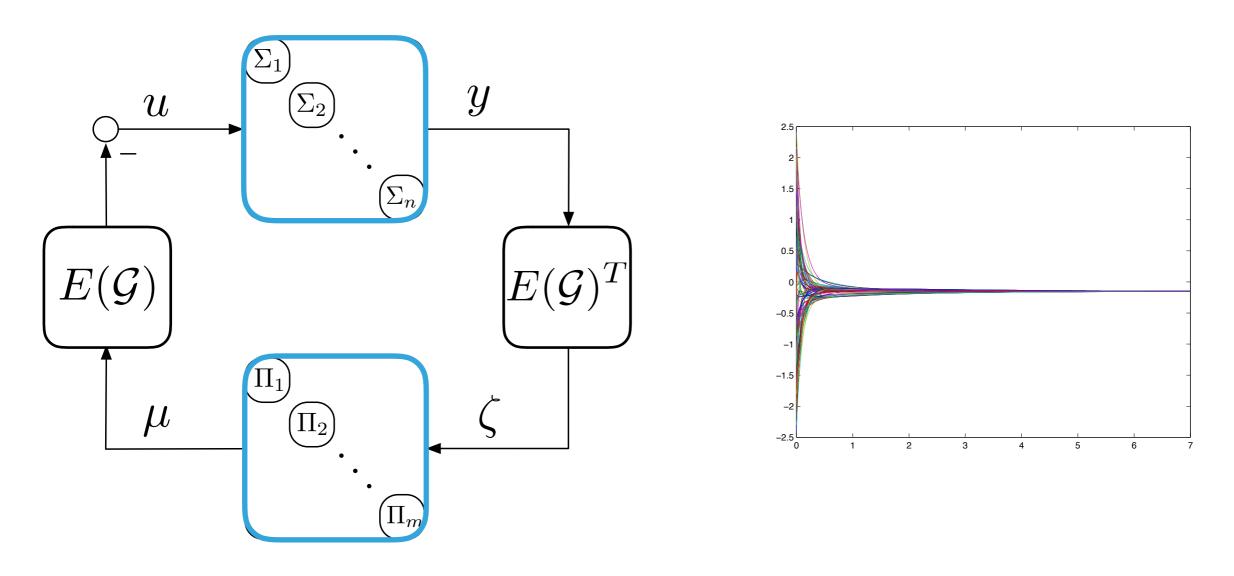
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Traffic Dynamics Model

$$\dot{v}_i = \kappa_i \left(V_i^0 - v_i + V_i^1 \sum_{i \sim j} \tanh(\underline{p_j - p_i}) \right)$$

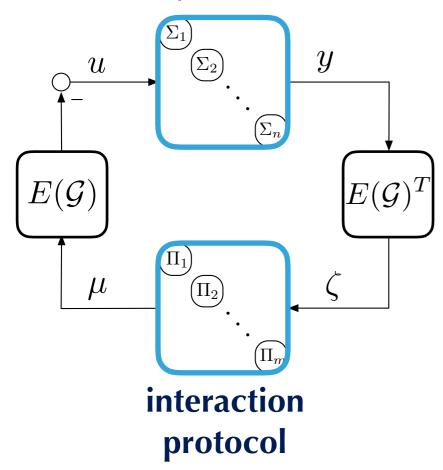
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\dot{h}_i & = & g(V_i, h_i)
\end{array}$$



What properties should the agent and controller dynamics posses to solve the synchronization problem?

dynamics



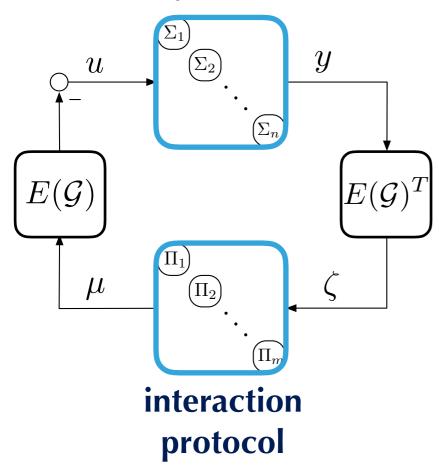
Synchronization

$$\lim_{t \to \infty} y_i(t) - y_j(t) = 0, \ \forall i, j$$

"Formation"

$$\lim_{t \to \infty} y(t) = \mathbf{y}$$

dynamics



Synchronization

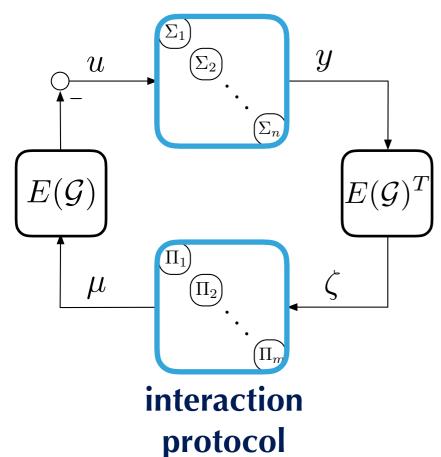
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assume agents and controllers admit steady-state solutions

dynamics



Synchronization

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"Formation"

$$\lim_{t \to \infty} y(t) = \mathbf{y}$$

assume agents and controllers admit steady-state solutions

STEADY-STATE INPUT-OUTPUT RELATIONS

agents

$$k_i(\mathbf{u}_i) = \{\mathbf{y}_i \mid (\mathbf{u}_i, \mathbf{y}_i) \in k_i\}$$

$$k_i^{-1}(y_i) = \{ u_i \mid (u_i, y_i) \in k_i \}$$
 $\gamma_e^{-1}(\mu_e) = \{ \mu_e \mid (\zeta_e, \mu_e) \in \gamma_e \}$

controllers

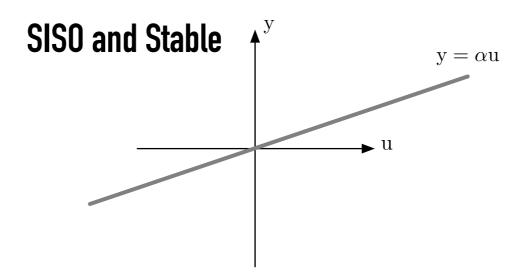
$$k_i(\mathbf{u}_i) = \{ \mathbf{y}_i \mid (\mathbf{u}_i, \mathbf{y}_i) \in k_i \}$$
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INPUT-OUTPUT RELATIONS

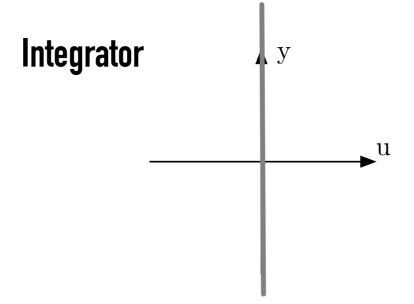
$$\Sigma : \left\{ \begin{array}{l} \dot{x} = Ax + Bu \\ y = Cx + Du \end{array} \right.$$

$$\Sigma : \begin{cases} \dot{x} = Ax + Bu \\ y = Cx + Du \end{cases} \Rightarrow k(\mathbf{u}) = \{ \mathbf{y} \mid \mathbf{y} = (-CA^{-1}B + D)\mathbf{u} \}$$

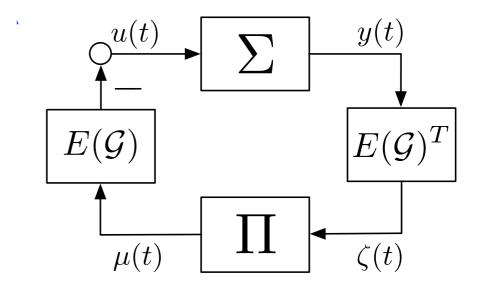


$$\Sigma : \left\{ \begin{array}{l} \dot{x} = u \\ y = x \end{array} \right.$$

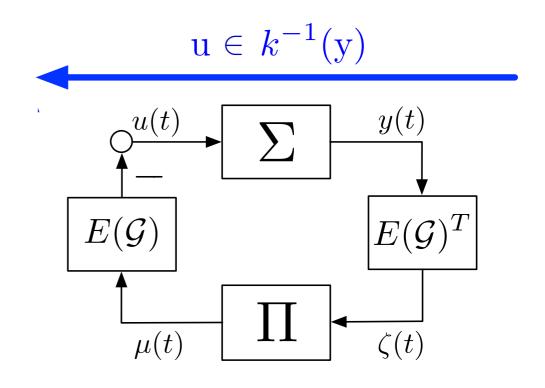
$$\Rightarrow k = \{(0, y), y \in \mathbb{R}\}$$



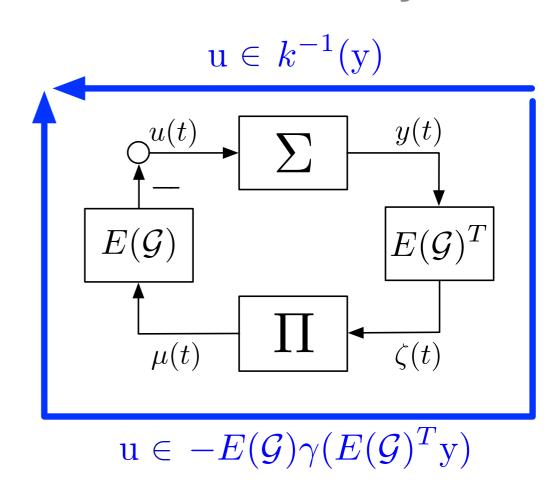
The network enforces a relation on the steady-state



The network enforces a relation on the steady-state

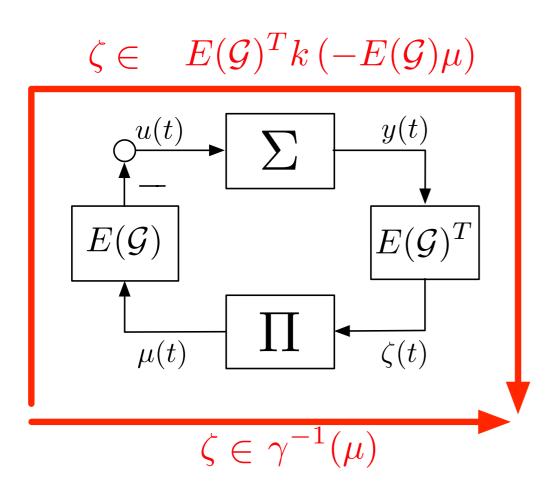


The network enforces a relation on the steady-state

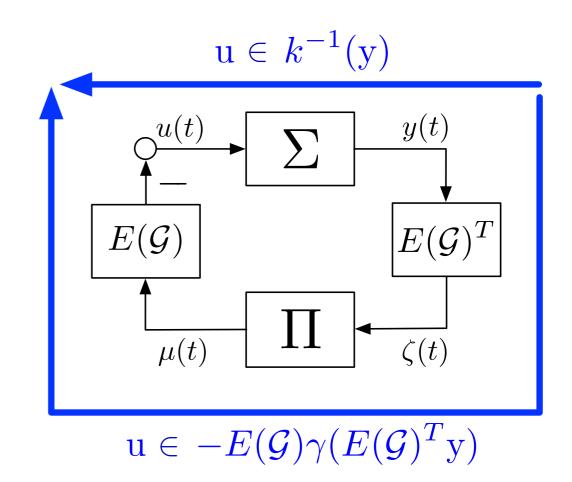


 $0 \in k^{-1}(y) + E(\mathcal{G})\gamma \left(E(\mathcal{G})^T y\right)$

The network enforces a relation on the steady-state

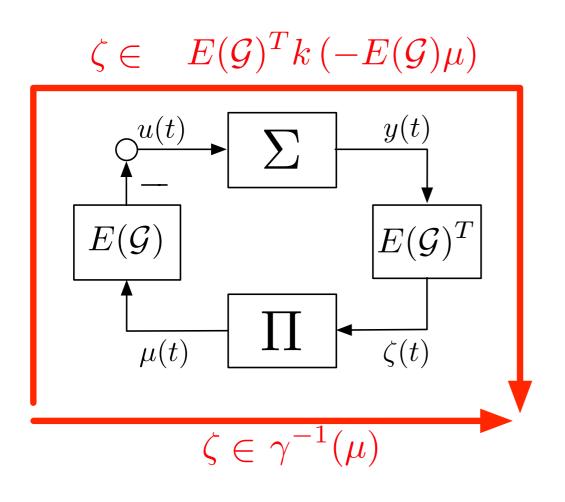


$$0 \in \gamma^{-1}(\mu) - E(\mathcal{G})^T k \left(-E(\mathcal{G})\mu \right)$$

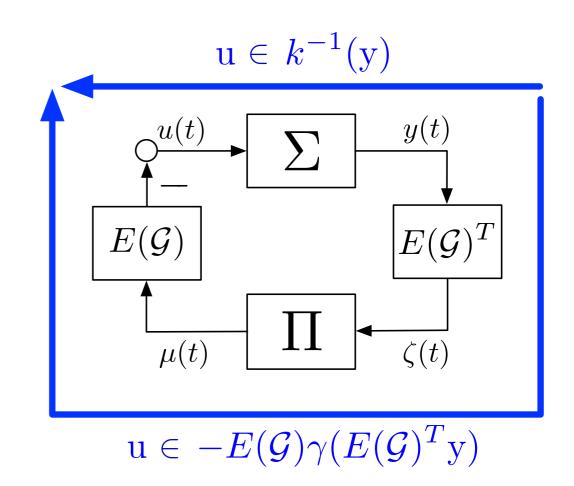


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The network enforces a relation on the steady-state



$$0 \in \gamma^{-1}(\mu) - E(\mathcal{G})^T k \left(-E(\mathcal{G})\mu \right)$$



 $0 \in k^{-1}(y) + E(\mathcal{G})\gamma \left(E(\mathcal{G})^T y\right)$

What are the solutions, if they exist, of this system of non-linear inclusions?

INTEGRATING THE CONSISTENCY EQUATIONS

INTEGRAL FUNCTIONS OF STEADY-STATE I/O RELATIONS

agents

$$\partial K_i = k_i \qquad K = \sum_{i=1}^{|\mathcal{V}|} K_i \qquad \partial \Gamma_e = \gamma_e \qquad \Gamma = \sum_{e=1}^{|\mathcal{E}|} \Gamma_e$$

$$\partial K_i^{\star} = k_i^{-1} \quad K^{\star} = \sum_{i=1}^{|\mathcal{V}|} K_i^{\star} \qquad \partial \Gamma_e^{\star} = \gamma_e^{-1} \quad \Gamma^{\star} = \sum_{i=1}^{|\mathcal{E}|} \Gamma_e^{\star}$$

$$\partial K_i^{\star} = k_i^{-1} \quad K^{\star} = \sum_{i=1}^{|\mathcal{V}|} K_i^{\star}$$

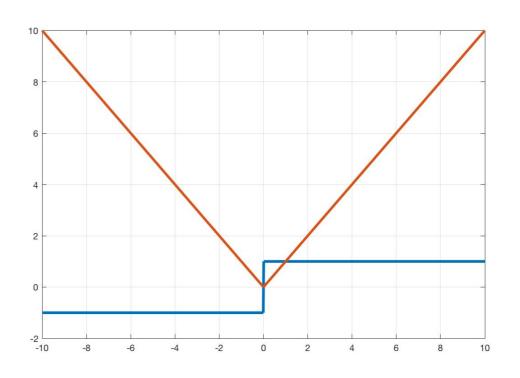
controllers

$$\partial \Gamma_e = \gamma_e \quad \Gamma = \sum_{e=1}^{|\mathcal{C}|} \Gamma_e$$

$$\partial \Gamma_e^{\star} = \gamma_e^{-1} \quad \Gamma^{\star} = \sum_{e=1}^{|\mathcal{E}|} \Gamma_e^{\star}$$

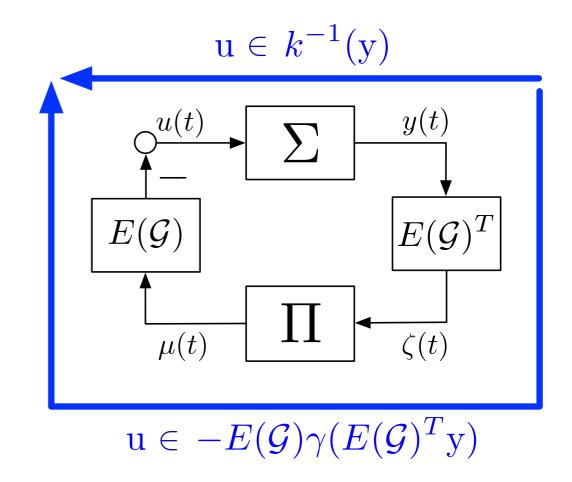
example

- y = k(u) = sgn(u)
- $K(\mathbf{u}) = |\mathbf{u}|$



OPTIMIZATION PERSPECTIVE

$$0 \in \gamma^{-1}(\mu) - E(\mathcal{G})^T k \left(-E(\mathcal{G})\mu \right)$$



$$0 \in k^{-1}(y) + E(\mathcal{G})\gamma \left(E(\mathcal{G})^T y\right)$$

$$\min_{\mathbf{u},\mu} \quad \sum_{i} K_{i}(\mathbf{u}_{i}) + \sum_{e} \Gamma_{e}^{\star}(\mu_{e}) \quad \| \quad \min_{\mathbf{y},\zeta} \quad \sum_{i} K_{i}^{\star}(\mathbf{y}_{i}) + \sum_{e} \Gamma_{e}(\zeta_{e}) \\
s.t. \quad \mathbf{u} + E(\mathcal{G})\mu = 0 \quad \| \quad s.t. \quad E(\mathcal{G})^{T}\mathbf{y} = \zeta$$

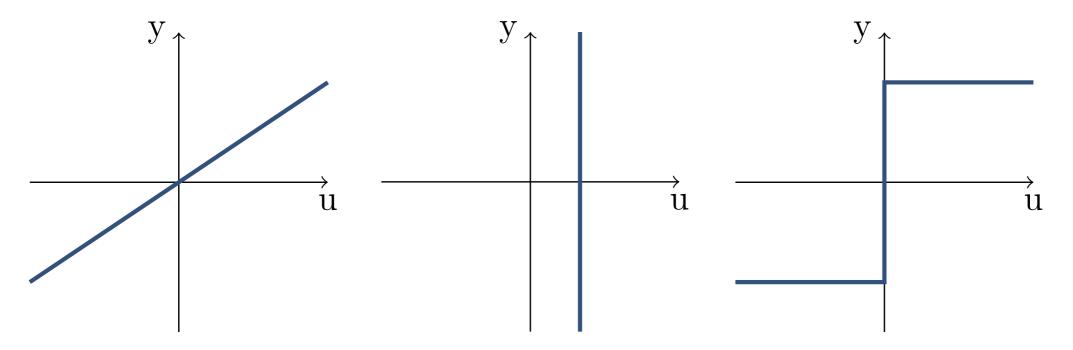
MONOTONE RELATIONS AND CONVEXITY

Theorem [Rockafellar, Convex Analysis]

The sub-differential for the closed proper convex functions on \mathbb{R} are the maximal monotone relations from \mathbb{R} to \mathbb{R} .

Maximal Monotone Relations

complete non-decreasing curves in \mathbb{R}^2



"up" and "to the right"

INTEGRATING THE CONSISTENCY EQUATIONS

INTEGRAL FUNCTIONS OF STEADY-STATE I/O RELATIONS

when steady-state I/O relations are *maximally* monotone, their integral functions are *convex!*

$$K \Leftrightarrow_{\operatorname{convex dual}} K^\star \qquad \qquad \Gamma \Leftrightarrow_{\operatorname{convex dual}} \Gamma^\star$$

NETWORK OPTIMIZATION PERSPECTIVE

Optimal Potential Problem

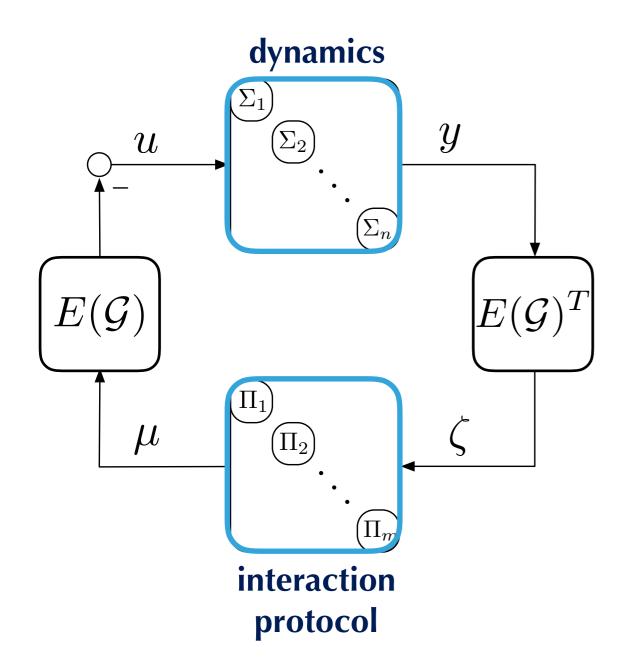
$$\min_{\mathbf{y},\zeta} \quad \sum_{i} K_{i}^{\star}(y_{i}) + \sum_{e} \Gamma_{e}(\zeta_{e})$$

$$s.t. \quad E(\mathcal{G})^{T} \mathbf{y} = \zeta$$

$$\min_{u,\mu} \sum_{i} K_{i}(\mathbf{u}_{i}) + \sum_{e} \Gamma_{e}^{\star}(\mu_{e})$$
s.t.
$$\mathbf{u} + E(\mathcal{G})\mu = 0.$$

$$OPP \Leftrightarrow_{\mathtt{convex dual}} OFP$$

when the steady-state input-output relations a maximally monotone, the solutions of network consistency equations are the optimal solutions of the convex dual network optimization problems!



- assume agents and controllers admit steady-state solutions
- assume steady-state input-output maps are maximally monotone
- if the network system has a steady-state, it is an optimal solution of the OPP and OFP problems

Under what conditions does the network system actually converge to these steady states?

PASSIVITY FOR COOPERATIVE CONTROL

a "classic" result...

- assume there exists constant signals $\mathbf{u}, \mathbf{y}, \boldsymbol{\mu}, \boldsymbol{\zeta}$ s.t. $\mathbf{u} = -E\boldsymbol{\mu}, \boldsymbol{\zeta} = E^T\mathbf{y}$
- \bullet each dynamic system is output strictly passive with respect to u_i, y_i

$$\frac{d}{dt}S_i(x_i(t)) \le (y_i(t) - y_i)(u_i(t) - u_i) - \rho_i ||y_i(t) - y_i||^2$$

• each controller is passive with respect to ζ_k , μ_k

$$\frac{d}{dt}W_k(\eta_k(t)) \le (\mu_k(t) - \mu_k)(\zeta_k(t) - \zeta_k)$$

Theorem [Arcak 2007]

Suppose the above assumptions are satisfied. Then the network output converges to the constant value y, i.e,

$$\lim_{t \to \infty} y(t) = \mathbf{y}$$

A PASSIVITY REFINEMENT FOR MONOTONE RELATIONS

MEIP Systems [Burger, Z, Allgower 2014]

The dynamical SISO system

$$\dot{x}(t) = f(x(t), u(t), \mathbf{w})$$

$$y(t) = h(x(t), u(t), \mathbf{w})$$

is maximal equilibrium independent passive if there exists a maximal monotone relation $k_y \subset \mathbb{R}^2$ such that for all $(u, y) \in k_y$ there exists a positive semi-definite storage function S(x(t)) satisfying

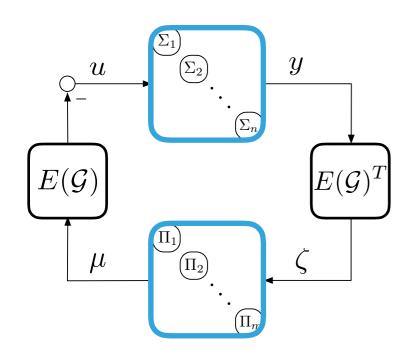
$$\frac{d}{dt}S(x(t)) \le (y(t) - y)(u(t) - u).$$

Furthermore, it is output-strictly maximal equilibrium independent passive if additionally there is a constant $\rho > 0$ such that

$$\frac{d}{dt}S(x(t)) \le (y(t) - y)(u(t) - u) - \rho ||y(t) - y||^2.$$

an extension of Equilibrium Independent Passivity [Hines et. al. Automatica 2011]

NETWORKED MEIP SYSTEMS



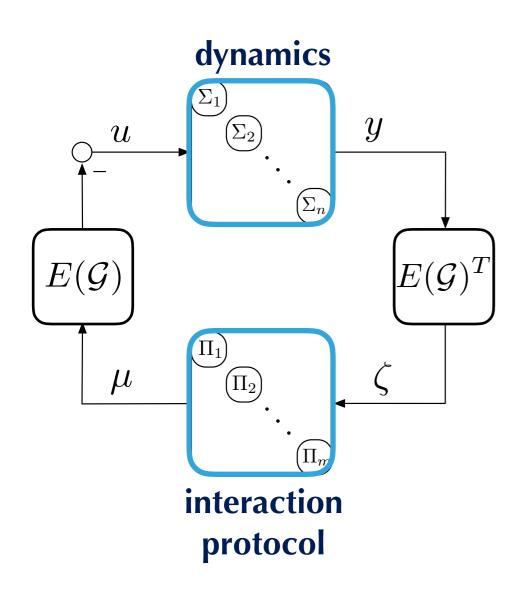
- assume agents are output strictly MEIP
- assume controllers are MEIP

Theorem [Burger, Z, Allgower 2014]

Assume the above assumptions hold. Then the signals $u(t), y(t), \zeta(t)$ and $\mu(t)$ converge to the constant signals $\hat{u}, \hat{y}, \hat{\zeta}$ and $\hat{\mu}$ which are optimal solutions to the problems (OFP) and (OPP):

Optimal Potential Problem	l = = = = = = = = = = = = = = = = = = =
$\min_{y,\zeta} \sum_{i} K_{i}^{\star}(y_{i}) + \sum_{e} \Gamma_{e}(\zeta_{e})$	$\min_{u,\mu} \sum_{i} K_i(u_i) + \sum_{e} \Gamma_e^{\star}(\mu_e)$
$s.t.$ $E^T y = \zeta$	$s.t. u + E\mu = 0.$

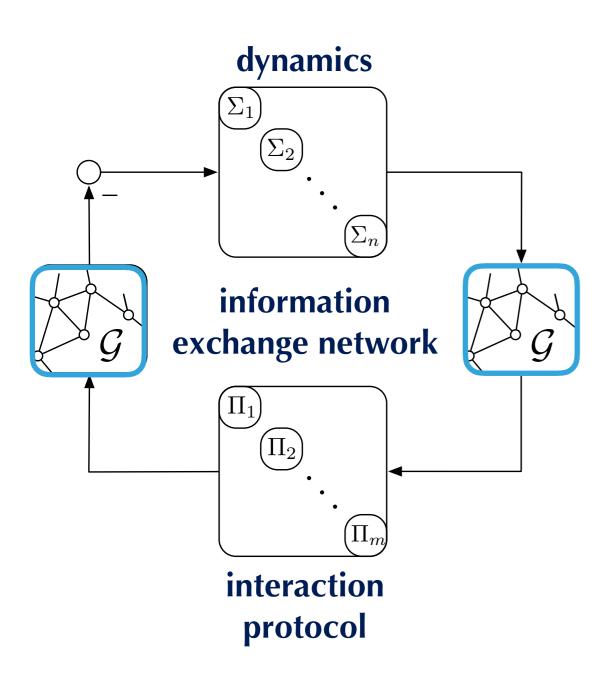
MONOTONICITY AND PASSIVITY-BASED COOPERATIVE CONTROL



- an analysis result convergence of network system and solutions of a pair of network optimization problems [Automatica '14, TAC '17 (under review)]
- a synthesis result it is possible to design the controllers to achieve a desired steady by shaping the network optimization problems [L-CSS '17]
- cooperative control of passivity-short systems - optimization framework relates regularization to outputfeedback passivation of the agents

[L-CSS '18 (under review)]

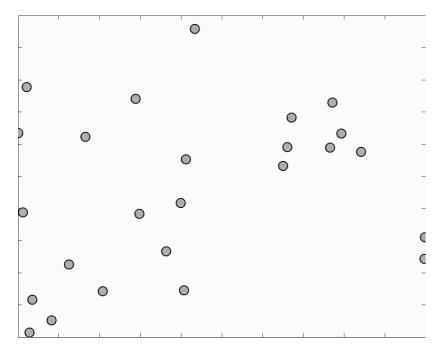
MULTI-AGENT SYSTEM ARCHITECTURES



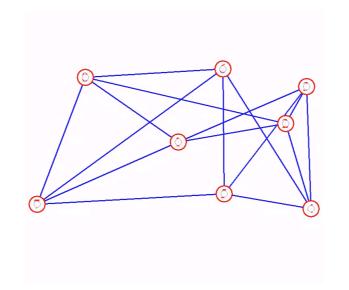
- the networked system
- dynamics for coordination
- information exchange architectures

COORDINATION OBJECTIVES

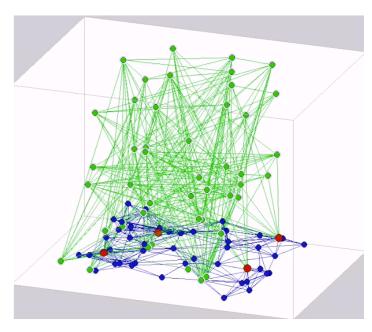
rendezvous



formation control



localization

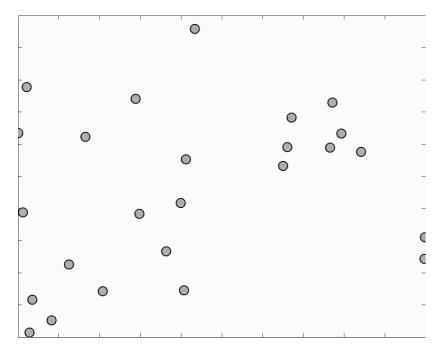


Does the control strategy need to change with different sensing/communication?

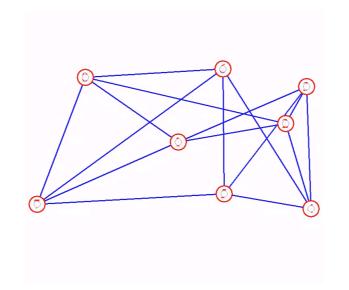
Are there common architectural requirements for information exchange that do not depend on the choice of sensing?

COORDINATION OBJECTIVES

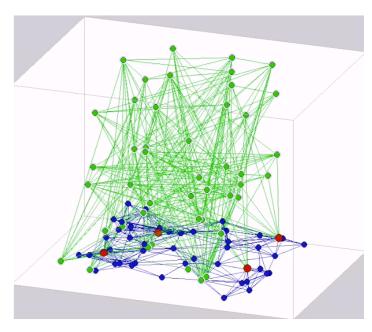
rendezvous



formation control



localization

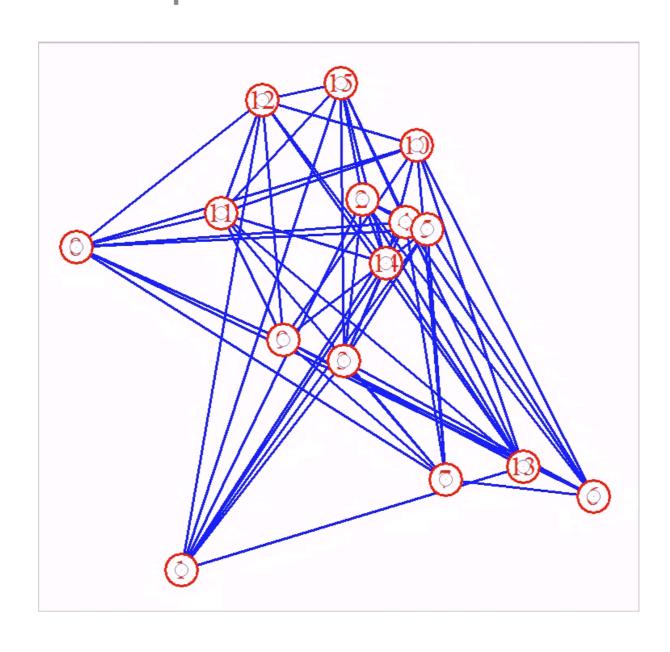


Does the control strategy need to change with different sensing/communication?

Are there common architectural requirements for information exchange that do not depend on the choice of sensing?

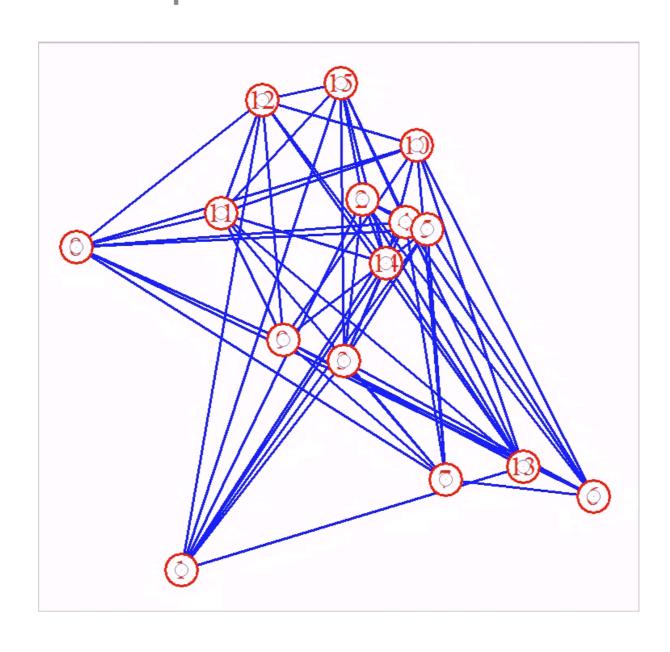
FORMATION CONTROL

Given a team of robots endowed with the ability to sense/ communicate with neighboring robots, design a control for each robot using only *local information* that moves the team to a desired geometric pattern.



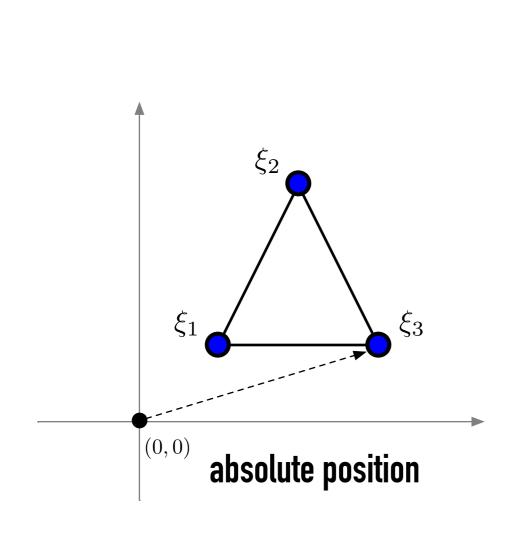
FORMATION CONTROL

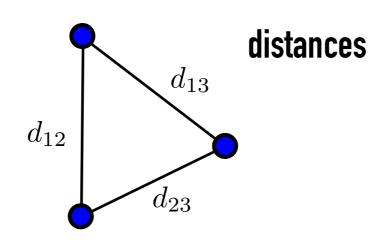
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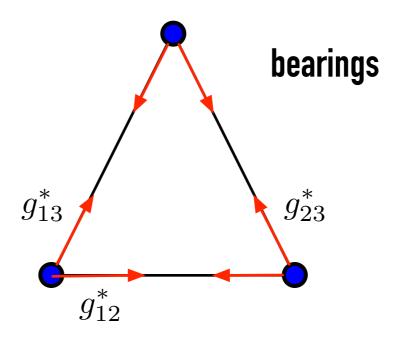


FORMATION DETERMINATION = SENSOR SELECTION

HOW TO DEFINE A SHAPE







DISTANCE CONSTRAINED

Formation

 SPECIFIED BY DISTANCES BETWEEN PAIRS OF ROBOTS

$$d_{ij} \in \mathbb{R}$$

Control

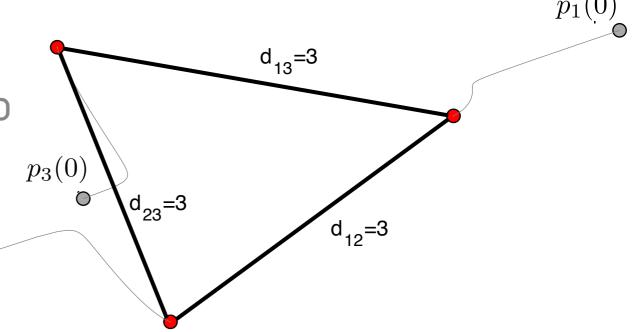
 $p_2(0)$

$$u_i = \sum_{i \sim j} (\|p_i - p_j\|^2 - d_{ij}^2)(p_j - p_i)$$
[Krick2009]

• FINAL FORMATION WILL BE A
TRANSLATION OR ROTATION OF SHAPE
SATISFYING DISTANCE CONSTRAINTS

• AGENTS REQUIRE RELATIVE POSITION AND DISTANCES

$$p_j - p_i$$



BEARING ONLY

Formation

SPECIFIED BY BEARING VECTORS

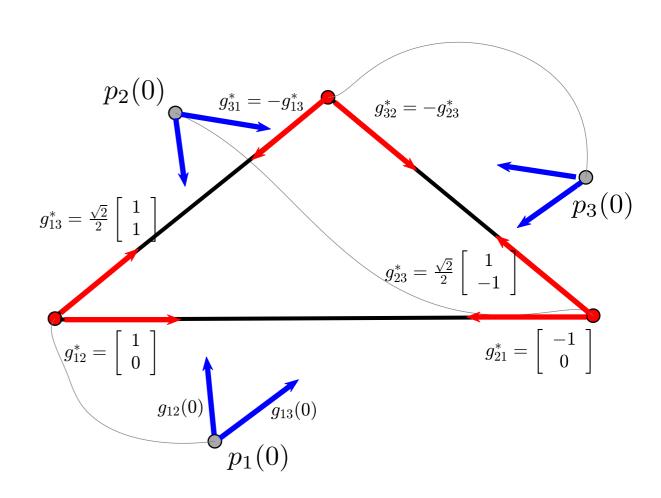
$$g_{ij}^* \in \mathbb{R}^2, \|g_{ij}^*\| = 1$$

- FINAL FORMATION WILL BE A
 TRANSLATION OR SCALING OF SHAPE
 SATISFYING BEARING CONSTRAINTS
- AGENTS REQUIRE BEARING MEASUREMENTS

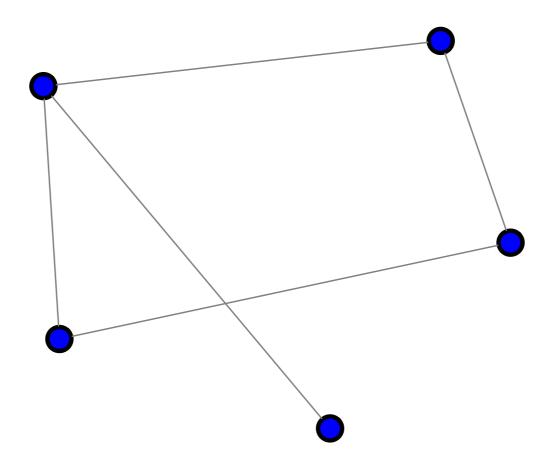
$$g_{ij} = \frac{p_j - p_i}{\|p_i - p_j\|}$$

Control

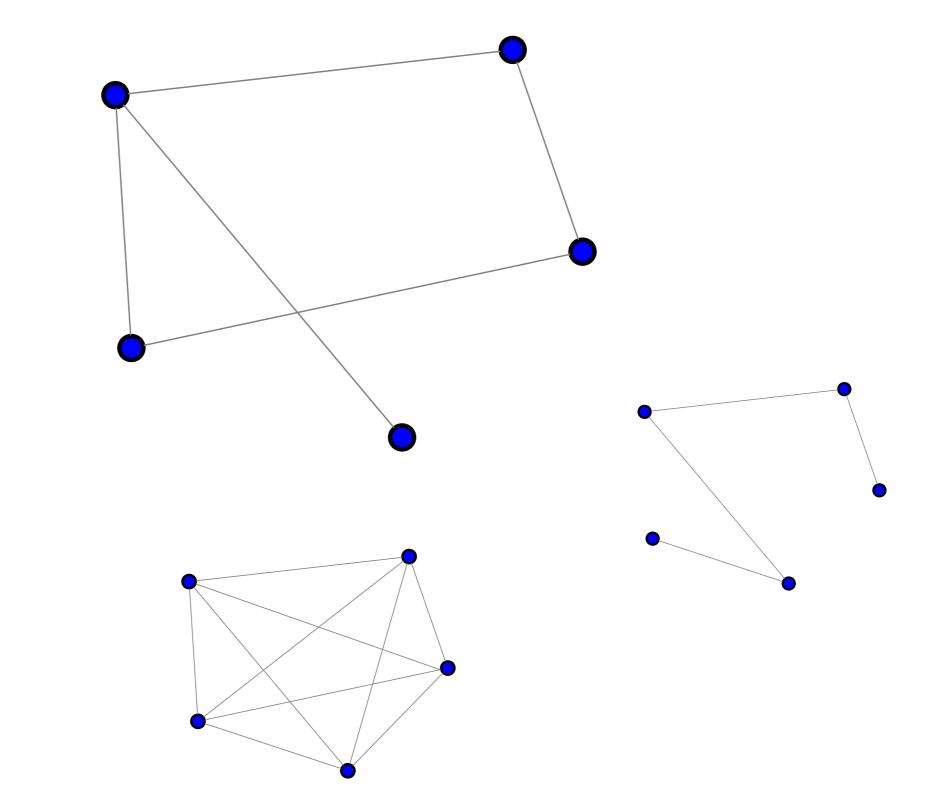
$$u_i = -\sum_{i \sim j} (I - g_{ij}g_{ij}^T)g_{ij}^*$$
[Zhao, Z 2016]

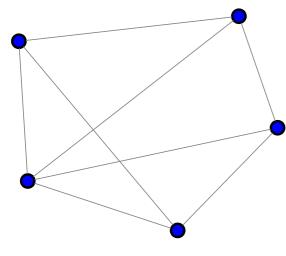


INFORMATION EXCHANGE NETWORK AND FORMATION DETERMINATION



INFORMATION EXCHANGE NETWORK AND FORMATION DETERMINATION

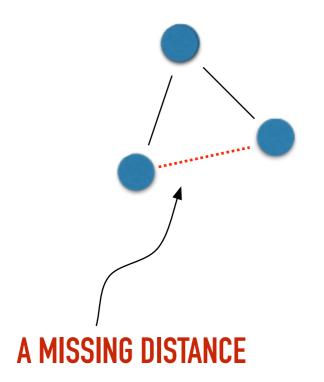




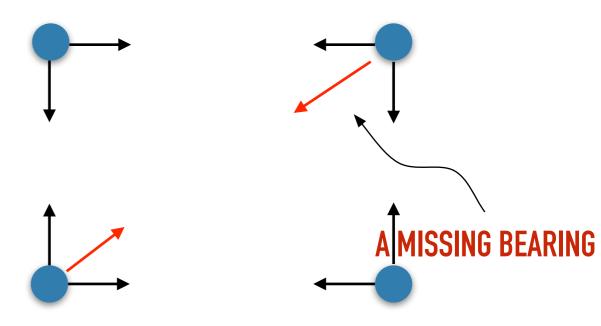
Given a desired formation shape, a sensing modality and its corresponding formation controller, will all information exchange networks (graphs) solve the formation control problem?

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The triangle (distance constrained)



the square (bearing only)



For a given sensing modality, what kind of information exchange networks can (uniquely) determine a formation shape?

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RIGIDITY THEORY

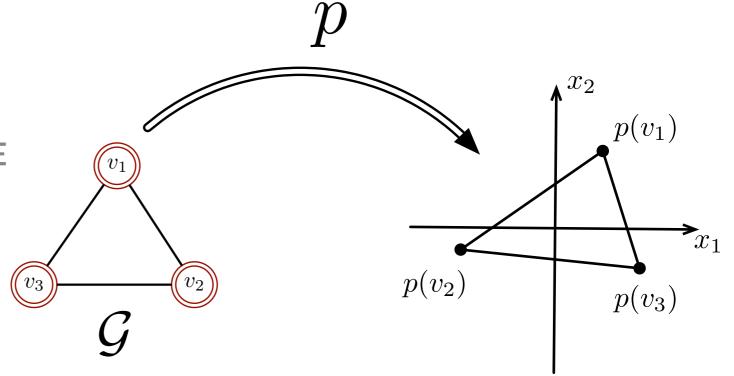
For a given sensing modality, what kind of information exchange networks can (uniquely) determine a formation shape?

RIGIDITY THEORY

Rigidity is a combinatorial theory for characterizing the "stiffness" or "flexibility" of structures formed by rigid bodies connected by flexible linkages or hinges.

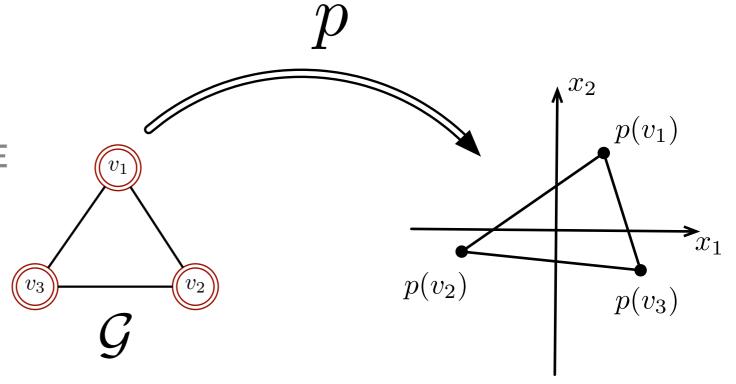
A framework

- A GRAPH
- A MAPPING TO A METRIC SPACE



A framework

- A GRAPH
- A MAPPING TO A METRIC SPACE



Two frameworks are equivalent if

$$(\mathcal{G}, p_0)$$
 (\mathcal{G}, p_1)

$$\frac{p_0(v_j) - p_0(v_i)}{\|p_0(v_j) - p_0(v_i)\|} = \frac{p_1(v_j) - p_1(v_i)}{\|p_1(v_j) - p_1(v_i)\|}$$

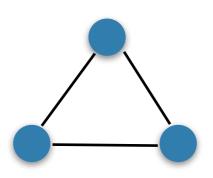
$$\forall \{v_i, v_j\} \in \mathcal{E}$$

$$(\mathcal{G}, p_0)$$
 (\mathcal{G}, p_1)

$$\frac{p_0(v_j) - p_0(v_i)}{\|p_0(v_j) - p_0(v_i)\|} = \frac{p_1(v_j) - p_1(v_i)}{\|p_1(v_j) - p_1(v_i)\|}$$

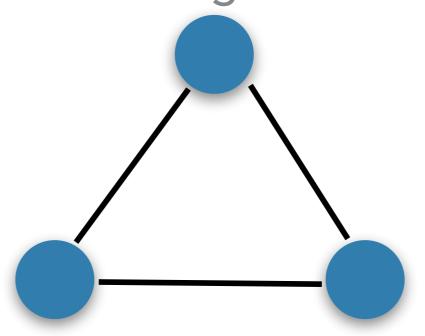
$$\forall v_i, v_j \in \mathcal{V}$$

A framework is *globally rigid* if every framework that is equivalent to it is also congruent.



A bearing *rigid* graph can only *scale* and *translate* to ensure all bearings between all nodes are preserved (i.e., preserve the shape)!

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A bearing *rigid* graph can only *scale* and *translate* to ensure all bearings between all nodes are preserved (i.e., preserve the shape)!

A framework is *infinitesimally rigid* if every infinitesimal motion is *trivial*

Bearing Function

$$F_B(p) = \begin{vmatrix} \vdots \\ \frac{p(v_j) - p(v_i)}{\|p(v_i) - p(v_j)\|} \\ \vdots \end{vmatrix}$$

Bearing Rigidity Matrix

$$R_B(p) = \frac{\partial F_B(p)}{\partial p}$$

Distance Function

$$F_D(p) = \frac{1}{2} \left[\begin{array}{c} \vdots \\ \|p(v_i) - p(v_j)\|^2 \\ \vdots \end{array} \right]$$

Distance Rigidity Matrix

$$R_D(p) = \frac{\partial F_D(p)}{\partial p}$$

Rigidity matrix is the linear term in the Taylor series expansion of the Distance/Bearing functions

$$F(p + \delta_p) = F(p) + \frac{\partial F(p)}{\partial p} \delta_p + h.o.t.$$

A framework is *infinitesimally rigid* if every infinitesimal motion is *trivial*

Bearing Function

$$F_B(p) = \begin{vmatrix} \vdots \\ \frac{p(v_j) - p(v_i)}{\|p(v_i) - p(v_j)\|} \\ \vdots \end{vmatrix}$$

Bearing Rigidity Matrix

$$R_B(p) = \frac{\partial F_B(p)}{\partial p}$$

Distance Function

$$F_D(p) = \frac{1}{2} \begin{bmatrix} \vdots \\ ||p(v_i) - p(v_j)||^2 \\ \vdots \end{bmatrix}$$

Distance Rigidity Matrix

$$R_D(p) = \frac{\partial F_D(p)}{\partial p}$$

infinitesimal motions are precisely the motions that satisfy

$$R(p)\delta_p = \frac{\partial F(p)}{\partial p}\delta_p = 0$$

Bearing Function

$$F_B(p) = \begin{vmatrix} \vdots \\ \frac{p(v_j) - p(v_i)}{\|p(v_i) - p(v_j)\|} \\ \vdots \end{vmatrix}$$

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Distance Rigidity Matrix

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Theorem

A framework is infinitesimally (distance, bearing) rigid if and only if the rank of the rigidity matrix is 2n-3.

3 trivial motions in the plane

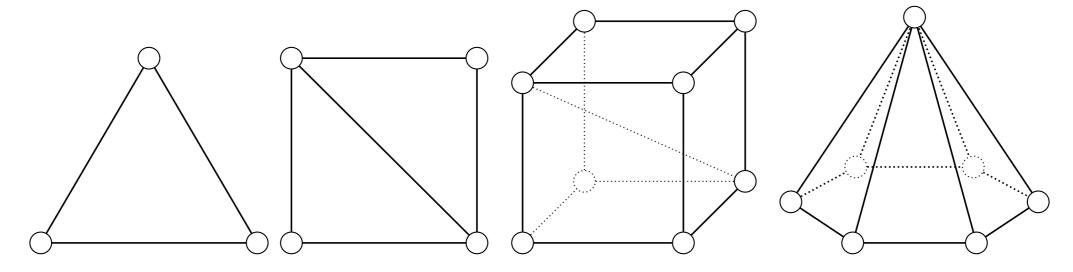
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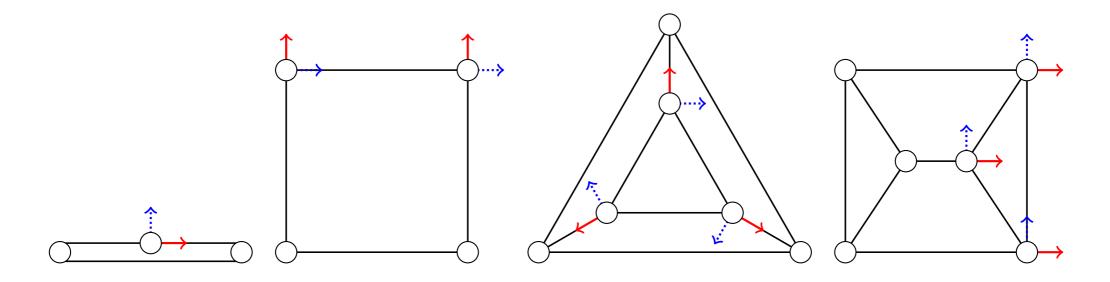
Theorem [Zhao, Z 2016]

An infinitesimally bearing rigid framework can be uniquely determined up to a translation and scaling factor

Infinitesimally bearing rigid frameworks



Non-Infinitesimally bearing rigid frameworks



"robots" - modeled as kinematic point mass

$$\dot{x}_i = u_i$$

Distance Control

$$u_i = \sum_{i \sim j} (\|p_i - p_j\|^2 - d_{ij}^2)(p_j - p_i)$$

$$\dot{x} = -R_D(p)^T R_D(p) p - R_D(p)^T d^2$$
 [Krick2009]

Bearing Control

$$u_i = -\sum_{i \sim j} (I - g_{ij}g_{ij}^T)g_{ij}^*$$

$$\dot{x} = -R_B(p)^T g^*$$

[Zhao, Z 2016]

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locally exponentially stable undesirable equilibriums
[Krick2009]

Bearing Control

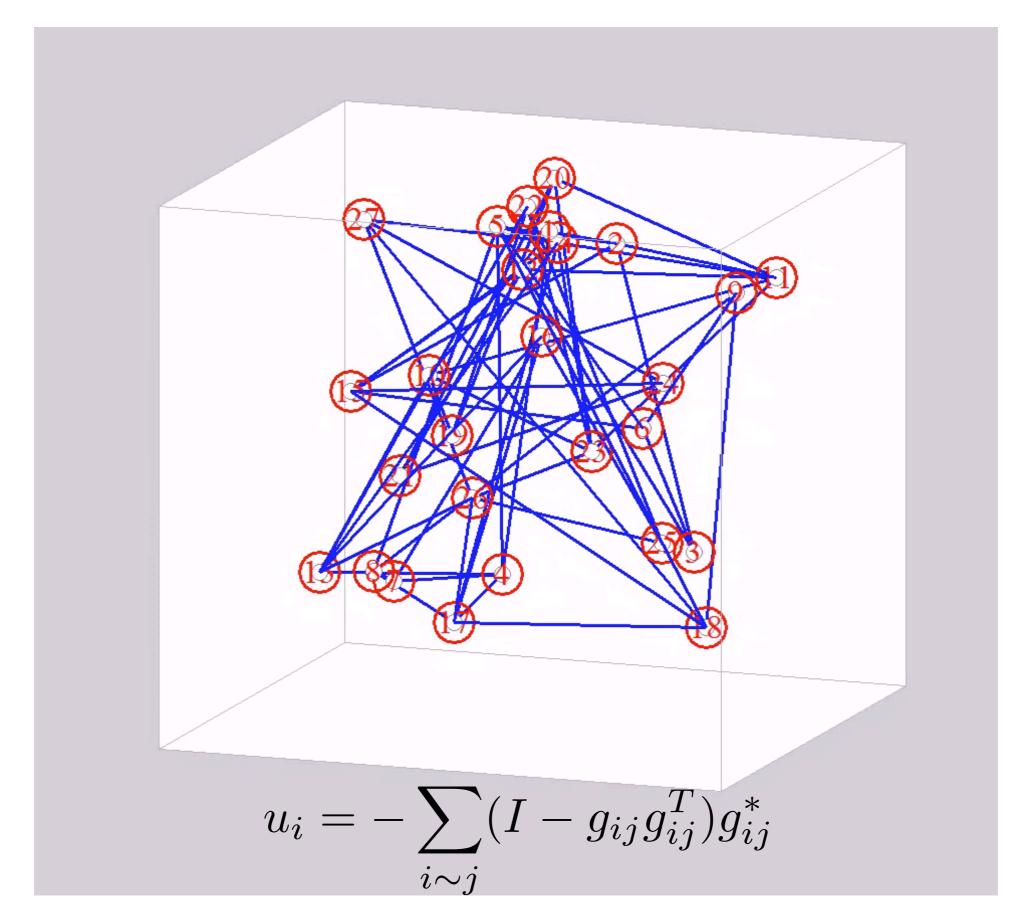
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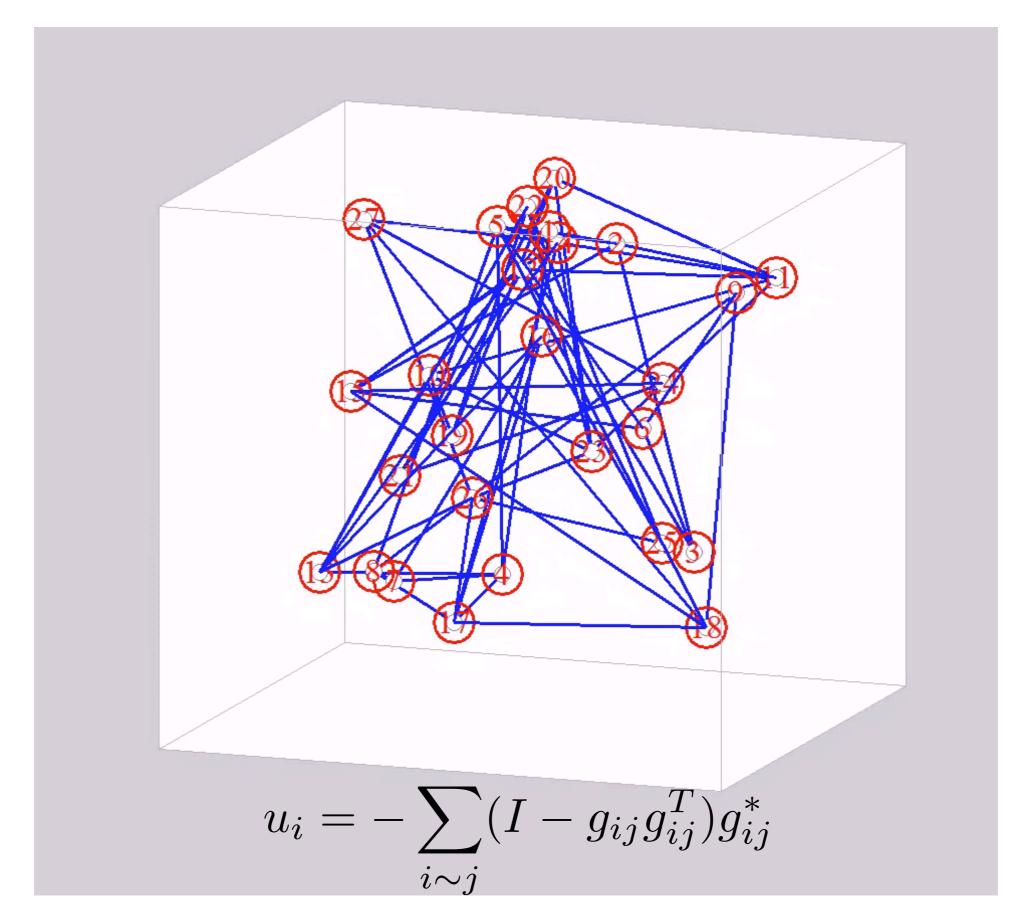
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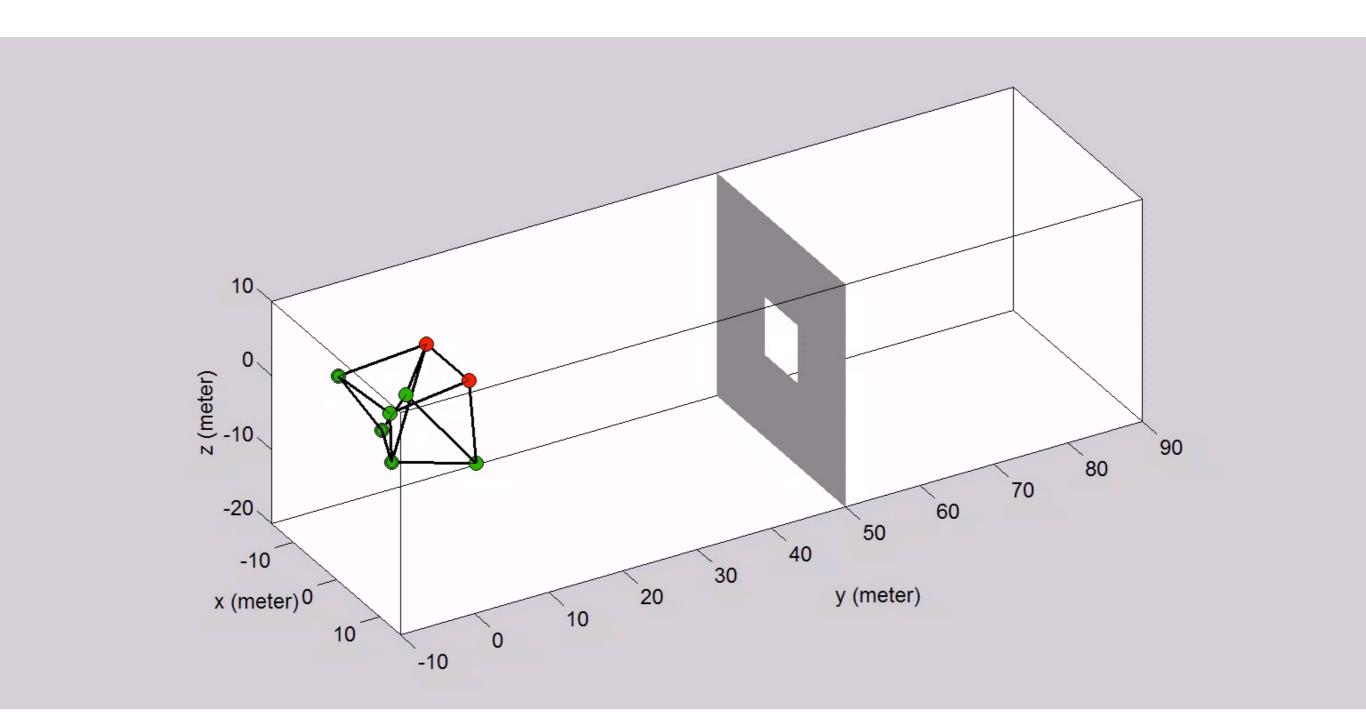
almost global stability

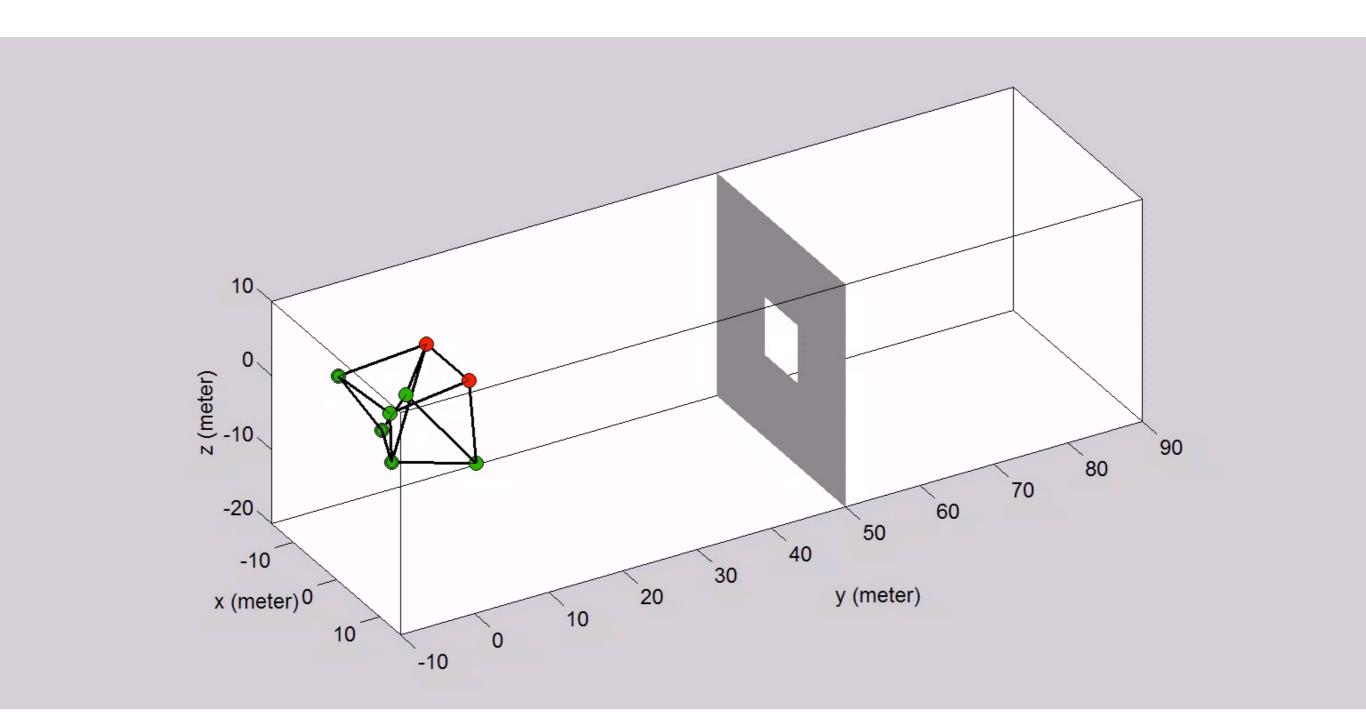
1 undesirable equilibriums

[Zhao, Z 2016]

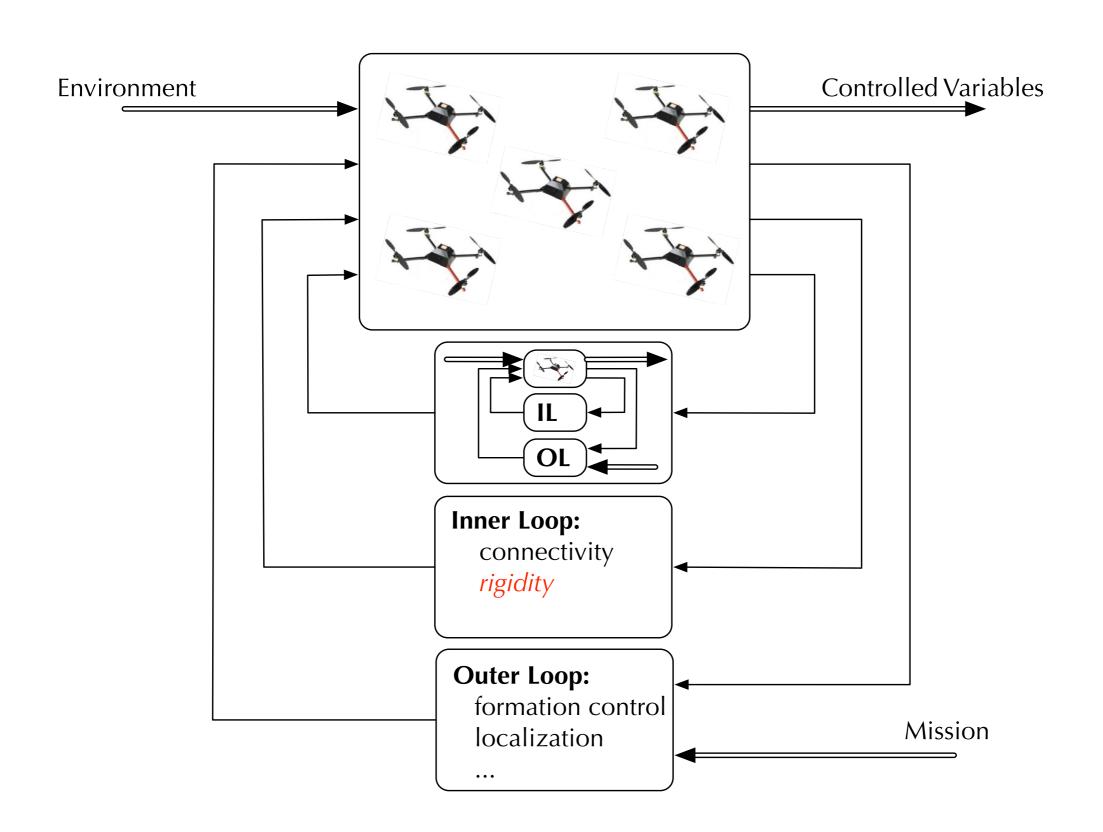




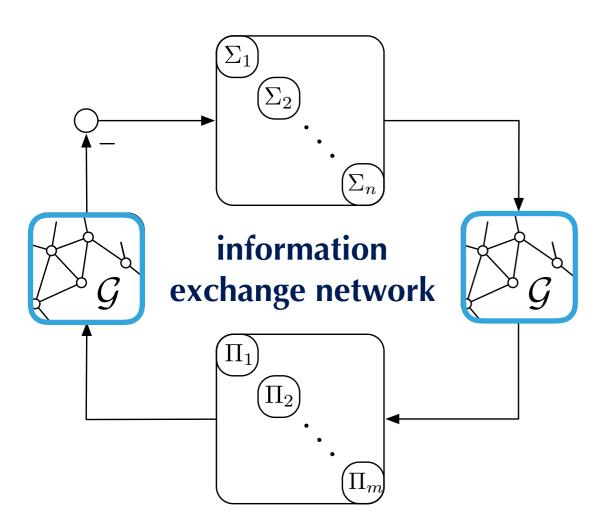




RIGIDITY AS AN ARCHITECTURAL REQUIREMENT



RIGIDITY THEORY FOR MULTI-ROBOT COORDINATION

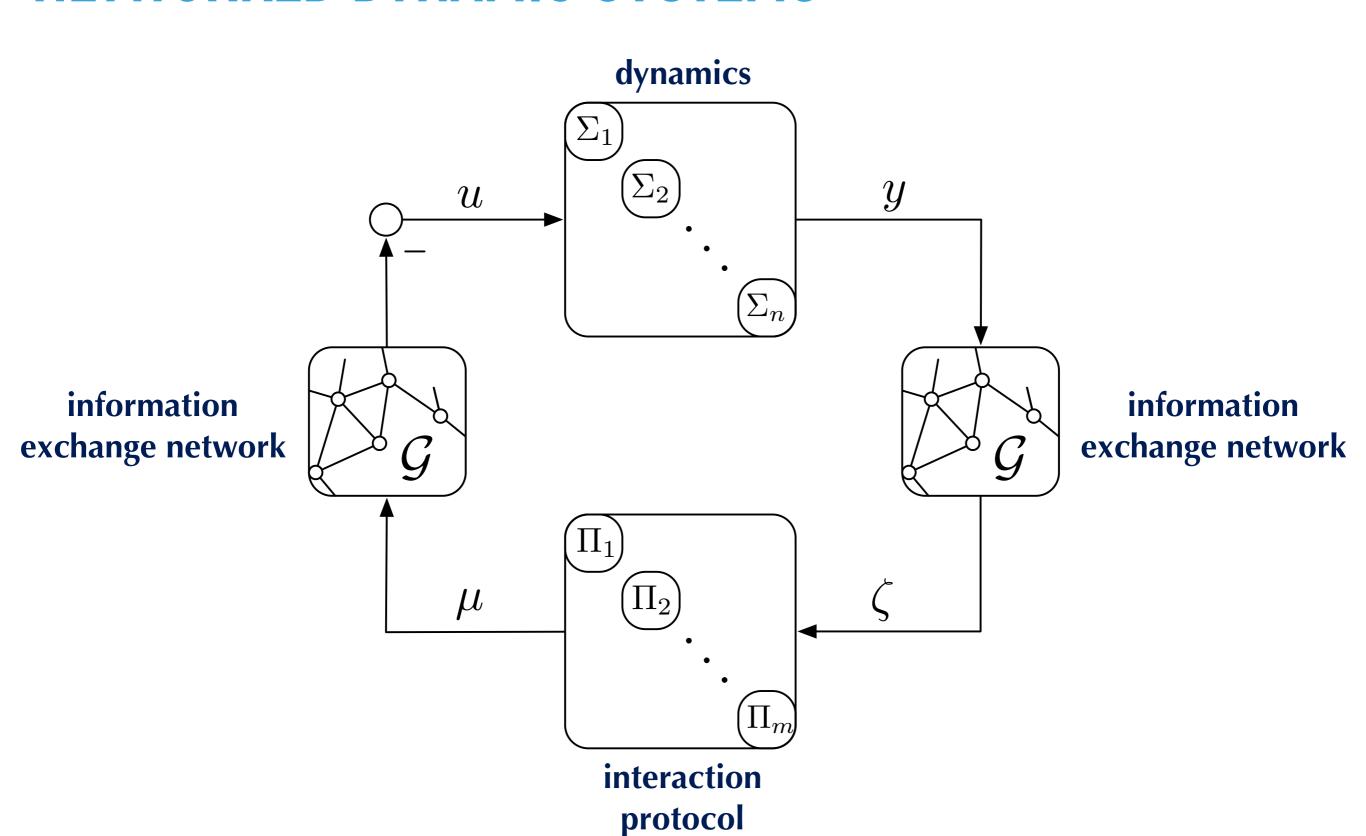


bearing rigidity theory for formation control and localization

[Automatica '16, TAC '16, TCNS '17, CSM '18]

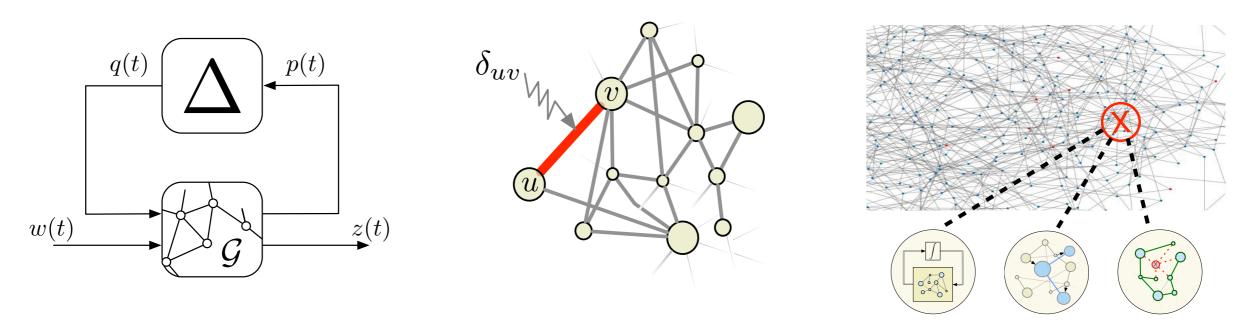
- multi-robot coordination for statedependent and directed sensing [IJRR '14, ECC '14, CDC '15, IJRNC '18, TAC '18]
- implementation on robotic testbed [IJRR '14, IROS '17, IFAC '18 (to be submitted)]

NETWORKED DYNAMIC SYSTEMS



RESEARCH HORIZONS

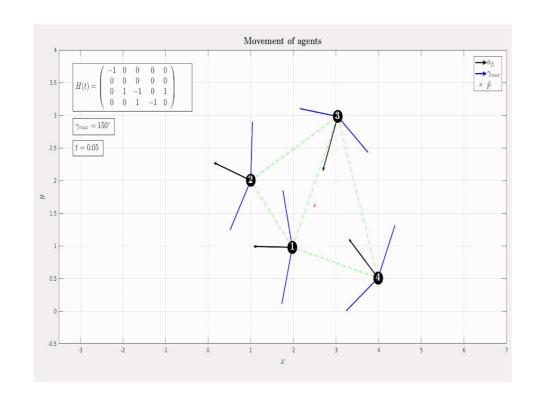
Security, Robustness, and Fault Detection



- what is the right way to study and design secure networked systems?
- how can understand *robustness* and *uncertainty* for networked systems?
- how can we detect and isolate faults in a large network?

RESEARCH HORIZONS

Multi-Robot Coordination

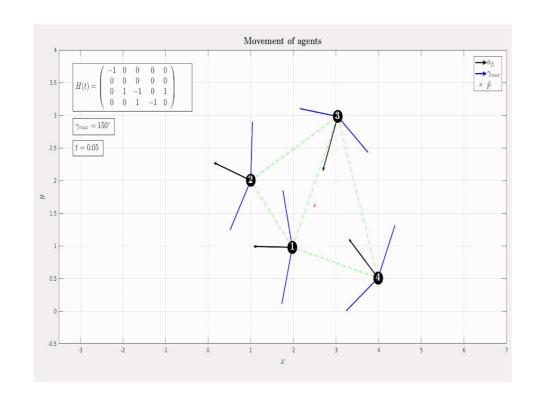




- how to bridge theory to implementation coordination using cheap sensing
- higher level coordination tasks constrained deployment, finite-time multiobjective coordination

RESEARCH HORIZONS

Multi-Robot Coordination





- how to bridge theory to implementation coordination using cheap sensing
- higher level coordination tasks constrained deployment, finite-time multiobjective coordination

ACKNOWLEDGEMENTS









Dr. Mathias Bürger





Prof. Dr.-Ing. Frank Allgöwer



Dr. Shiyu Zhao









