Cyclically-Monotone Relations and their use in Passivity-Based Cooperative Control

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University of Groningen 16.02.2017



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Duality in Cooperative Control Problems

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networks of dynamical systems are one of *the* enabling technologies of the future





dynamics

 $\dot{x}_i(t) = f_i(x_i(t), u_i(t))$







Analysis

- steady-state behavior
- interplay between dynamics and graph
- equilibrium configurations

- Synthesis
 - design of distributed protocols
 - design of "good" network structures
 - robust

can we reveal *deep* results describing the underlying behavior of these systems?



in this talk...

Network Optimization

- optimal flow/optimal potential problems
- monotone/cyclically monotone relations and convex functions

Passivity-based Cooperative Control

- equilibrium independent passivity
- steady-state input/output maps

Duality Theory for Cooperative Control









Network Flows and Monotropic Optimization

"...in fact, the great watershed in optimization isn't between linearity and nonlinearity, but convexity and nonconvexity." R. Tyrrell Rockafellar SIAM Review, 1993

Shortest Path Problem

Max-Flow Problem

Minimum Cost Flow Problem





Network Definitions

A **network (graph)** is a mathematical structure used to model pairwise relations between objects.

$$\mathcal{G} = (\mathbf{V}, \mathbf{E})$$

Incidence Matrix

$$E(\mathcal{G}) = \mathbb{R}^{|\mathbf{V}| \times |\mathbf{E}|} \qquad [E]_{ik} = \begin{cases} +1 & \text{if } i \text{ is positive end of } k \\ -1 & \text{if } i \text{ is negative end of } k \\ 0 & \text{otherwise} \end{cases}$$









$$\mathbf{u} + E(\mathcal{G})\boldsymbol{\mu} = 0$$

"flow networks"



$$\zeta = E^T(\mathcal{G})\mathbf{y}$$

"potential networks"

conversion formula $\mu^{\top} \zeta = -\mathbf{y}^{\top} \mathbf{u}.$



Optimal Flow Problem

$$\min_{\mathbf{u},\mu} \sum_{i=1}^{|\mathbf{V}|} C_i^{div}(\mathbf{u}_i) + \sum_{k=1}^{|\mathbf{E}|} C_k^{flux}(\mu_k)$$

s.t. $\mathbf{u} + E\mathbf{\mu} = 0.$

- u_i: *divergence* (in/out-flow) at a node
- μ_k : *flow* on an edge

Optimal Potential Problem

$$\min_{\mathbf{y},\zeta} \sum_{i=1}^{|\mathbf{V}|} C_i^{pot}(\mathbf{y}_i) + \sum_{k=1}^{|\mathbf{E}|} C_k^{ten}(\zeta_k)$$

s.t. $\zeta = E^{\top} \mathbf{y}.$

y_i: *potential* at a node

 ζ_k : *tension* (potential difference) across an edge

Dual Optimization Problems defined over the "same" network

$$C_i^{pot}(\mathbf{y}_i) := C_i^{div,*} = -\inf_{\tilde{\mathbf{u}}_i} \left\{ C_i^{div}(\tilde{\mathbf{u}}_i) - \mathbf{y}_i \tilde{\mathbf{u}}_i \right\}$$



Max Flow-Min Cut Theorem

The maximum value of an S-T flow is equal to the minimum capacity over all s-t cuts.



Elegant illustration of Duality Theory

















Diffusively Coupled Networks







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 $C\dot{V}_{i} = f(V_{i}, h_{i}) + \sum_{i \sim j} g_{ij}(V_{j} - V_{i})$ $\dot{h}_{i} = g(V_{i}, h_{i})$







Optimal Flow Problem

$$\min_{\mathbf{u},\mu} \sum_{i=1}^{|\mathbf{V}|} C_i^{div}(\mathbf{u}_i) + \sum_{k=1}^{|\mathbf{E}|} C_k^{flux}(\mu_k)$$

s.t. $\mathbf{u} + E\mu = 0.$

Optimal Potential Problem

$$\min_{\mathbf{y},\zeta} \sum_{i=1}^{|\mathbf{V}|} C_i^{pot}(\mathbf{y}_i) + \sum_{k=1}^{|\mathbf{E}|} C_k^{ten}(\zeta_k)$$

s.t. $\zeta = E^{\top} \mathbf{y}$.



The Output Agreement Problem

Plant: Dynamics on nodes

 $\Sigma_i : \dot{x}_i(t) = f_i(x_i(t), u_i(t), w_i)$ $y_i(t) = h_i(x_i(t), u_i(t), w_i)$

Controllers: Dynamics on edges

$$\Pi_k: \begin{array}{ll} \dot{\eta}_k(t) &=& \zeta_k(t) \\ \mu_k(t) &=& \psi_k(\eta_k(t), \zeta_k(t)) \end{array}$$

Interconnection via graph incidence matrix

$$\begin{cases} \zeta(t) = E(\mathcal{G})^T y(t) \\ u(t) = E(\mathcal{G})\mu(t) \end{cases}$$



Plant

Control Objective $\lim_{t \to \infty} \zeta(t) = 0$

Controller



Necessary Conditions for Output Agreement

Lemma

If the networked system has a steady-state solution, **u**, **y**, then the solution must satisfy $\mathbf{u} \in \mathcal{R}(E(\mathcal{G})), \mathbf{y} \in \mathcal{N}(E^T(\mathcal{G})) = \operatorname{span} \{\mathbf{1}\}$

• controller must be able to generate the steady-state input **u**



• output agreement means output of each agent is identical, i.e., $\mathbf{y} = \beta \mathbf{1}$



Passivity for Cooperative Control

a "classic" result...

- assume there exists constant signals $\mathbf{u}, \mathbf{y}, \boldsymbol{\mu}, \boldsymbol{\zeta}$ s.t. $\mathbf{u} = -E\boldsymbol{\mu}, \boldsymbol{\zeta} = E^T \mathbf{y}$
- ullet 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,

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





Passivity Shortcomings



a critical assumption is the existence of constant signals

$$\mathbf{u} = -E\mu, \, \zeta = E^T \mathbf{y}$$

> equilibrium depends on all properties "globally"



can not be verified "locally"



Equilibrium Independent Passivity

Definition [Hines et. al. Automatica 2011]

A control system

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

 $y = h(x, u)$

is equilibrium independent passive (EIP) if

- i) \exists a set \mathcal{U} and function $k_x(u)$ s.t. $f(k_x(u), u) = 0 \forall u \in \mathcal{U}$
- ii) the system is passive with respect to the equilibrium input-output pair u, $y = h(k_x(u), u)$





Equilibrium Independent Passivity

Lemma [Hines et. al. Automatica 2011]

If Σ is EIP, then $k_y(\mathbf{u})$ is monotonically increasing.

Equilibrium input-output maps are *monotone functions*!



Equilibrium Independent Passivity

Lemma [Hines et. al. Automatica 2011]

If Σ is EIP, then $k_{y}(\mathbf{u})$ is monotonically increasing.

Equilibrium input-output maps are *monotone functions*!

but...

the integrator is *passive* w.r.t.
$$\mathcal{U} = \{0\}$$
 and any output $y \in \mathbb{R}$



 $S(x(t)) = \frac{1}{2} (x(t) - y)^2$

y(t) = x(t)

 $\dot{x}(t) = u(t)$





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Monotone Relations

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



a relation is *maximal monotone* if it cannot be embedded into a larger monotone relation

 k_y is maximal monotone \Leftrightarrow

(i) for arbitrary
$$(u, y) \in k_y$$
 and $(u', y') \in k_y$
either $(u, y) \leq (u', y')$ or $(u, y) \geq (u', y')$
(ii) for arbitrary $(u, y) \notin k_y \exists (u', y') \in k_y$
s.t. neither $(u, y) \leq (u', y')$ nor $(u, y) \geq (u', y')$



Maximal EIP

Definition

The dynamical SISO system

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

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

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

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

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





Maximal EIP



maximal EIP





Necessary Conditions (revisited)

Lemma

If the networked system has a steady-state solution, \mathbf{u}, \mathbf{y} , then the solution must satisfy $\mathbf{u} \in \mathcal{R}(E(\mathcal{G})), \mathbf{y} \in \mathcal{N}(E^T(\mathcal{G})) = \operatorname{span} \{\mathbf{1}\}$

and

$$\mathbf{y} \in k_y(\mathbf{u})$$

A "network feasibility problem"



Monotone Relations and Convex Functions

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} .

integral function of equilibrium i/o map





 $k_u(\mathbf{u}) = h(k_x(\mathbf{u}), \mathbf{u}))$





Suppose systems are output strictly maximal EIP

Equilibrium Input-Output

$$k_y \subset \mathbb{R} \times \mathbb{R}$$
$$y \in k_y(u)$$

 $\mathbf{u} \in \mathcal{R}(E(\mathcal{G})), \, \mathbf{y} \in \mathcal{N}(E^T(\mathcal{G})) = \operatorname{span} \{\mathbf{1}\}$ $\mathbf{u}^T \mathbf{v} = 0$

integral function of Equilibrium I/O $\partial K_i(\mathbf{u}_i) = k_{\mathbf{v},i}(\mathbf{u}_i)$ Maps are Convex!





Optimal Potential Problem
(OPP1)
$$\min_{y_i} \sum_{i=1}^{|\mathbf{V}|} K_i^{\star}(y_i) \quad (= \mathbf{K}^{\star}(\mathbf{y}))$$
s.t. $E^{\top} \mathbf{y} = 0.$

$$K_i^*(\mathbf{y}_i) = \sup_{\mathbf{u}_i} \{ \mathbf{y}_i \mathbf{u}_i - K_i(\mathbf{u}_i) \}$$





Theorem

Assume all the node dynamics are maximal EIP. If the networked system has a steady-state solution \mathbf{u}, \mathbf{y} , then

- 1) **u** is an optimal solution of OFP1,
- 2) \mathbf{y} is an optimal solution to OPP1,

3)
$$\sum_{i=1}^{|\mathcal{V}|} K_i(\mathbf{u}_i) + \sum_{i=1}^{|\mathcal{V}|} K_i^{\star}(\mathbf{y}_i) = 0$$







 $\partial K_i(\mathbf{u}_i) = k_{y,i}(\mathbf{u}_i)$ maximal (strongly) monotone relations

- \Rightarrow OFP1 is feasible and strictly convex
- \Rightarrow by strong duality, only one solution to OPP1 exists
- \Rightarrow exactly one output agreement solution exists



How do the controls generate the correct inputs?

 $\Pi_k: \begin{array}{ll} \dot{\eta}_k(t) &= & \zeta_k(t) \\ & \mu_k(t) &= & \psi_k(\eta_k(t), \zeta_k(t)) \end{array}$ $E(\mathcal{G})$ Π_1 t $\mu(t)$ (Π_2) Find $\eta \in \mathcal{R}(E^{\top})$ Π_m s.t. $\mathbf{u} = -E\psi(\mathbf{\eta})$





How do the controls generate the correct inputs?

 $\Pi_k: \begin{array}{ll} \dot{\eta}_k(t) &= & \zeta_k(t) \\ \mu_k(t) &= & \psi_k(\eta_k(t), \zeta_k(t)) \end{array} \text{ assume strongly monotone}$ $E(\mathcal{G})$ $E(\mathcal{G})$ (t) $\mu(t)$ (Π_2) Π_{η}

Let $P_k(\eta)$ be such that $\nabla P_k = \psi_k$.



Theorem

Assume all the node dynamics are maximal EIP. and the controller dynamics are such that all output maps ψ_k are strongly monotone and define P_k such that $\nabla P_k(\eta_k) = \psi_k(\eta_k)$. Then the networked system has an output agreement steady-state solution. Furthermore, let η be the state-state of the controller in output agreement, then

1) η is an optimal solution of OPP2,

2) $\mu = \psi(\eta)$ is an optimal solution to OFP2,

3)
$$\sum_{k=1}^{|\mathcal{E}|} P_k^{\star}(\mu_k) + \sum_{k=1}^{|\mathcal{E}|} P_k(\eta_k) = \mu^T \eta$$



The Closed Loop



From SISO to MIMO - Cyclic Monotonicity

Definition

Consider $R \subset \mathbb{R}^n \times \mathbb{R}^n$. The relation R is Cyclicly Monotone if for any $N \ge 1$ and any pairs $(u_i, y_i) \in R, i = 1, \dots, N$, $\sum_{i=1}^N y_i^T (u_i - u_{i-1}) \ge 0.$

Theorem [Rockafellar, 1966]

A relation $R \subset \mathbb{R}^n \times \mathbb{R}^n$ is cyclicly monotone if and only if it is contained in the subgradient of a convex function $\psi : \mathbb{R}^n \to \mathbb{R}$.

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Microscopic Traffic Model

[Helbing et al., 2001]

 $\dot{p}_i = v_i$ $\dot{v}_i = \kappa_i [V_i^0 + V_i(\nabla \mathbf{p}) - v_i]$

Velocity adjustment (control)

 $V_i(\nabla \mathbf{p}) = V_i^1 \sum_{i \in \mathcal{N}(i)} \tanh(p_j - p_i)$







Microscopic Traffic Model

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 $\dot{p}_i = v_i$ $\dot{v}_i = \kappa_i [V_i^0 + V_i(\nabla \mathbf{p}) - v_i]$

Velocity adjustment (control)

$$V_i(\nabla \mathbf{p}) = V_i^1 \sum_{i \in \mathcal{N}(i)} \tanh(p_j - p_i)$$

output coupling function is monotone, but not strongly monotone!





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Network Optimization approach can still be used!



Optimal Flow Problem (OFP1)

$$\min_{\mathbf{u}_i,\mu_k} \sum_{i=1}^{|\mathbf{V}|} K_i(\mathbf{u}_i)$$

s.t.
$$\mathbf{u} = E\mathbf{\mu}$$

 $\|\mathbf{\mu}\|_{\infty} \leq 1$

Optimal Potential Problem (OPP1)





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clustering phenomena can be explained by studying the solutions of the static network optimization problems

 $\min_{\mathbf{u}_i,\mu_k} \sum_{i=1}^{|\mathbf{V}|} K_i(\mathbf{u}_i)$

s.t.
$$\mathbf{u} = E\mathbf{\mu}$$

 $\|\mathbf{\mu}\|_{\infty} \leq 1$

$$\min_{\mathbf{y}_i, \zeta_k} \sum_{i=1}^{|\mathbf{V}|} K_i^{\star}(\mathbf{y}_i) + \sum_{k=1}^{|\mathbf{E}|} |\zeta_k|$$

s.t. $\zeta = E^{\top} \mathbf{y}$





Towards a Synthesis Procedure

Design controllers to achieved a *desired* output agreement state.



Generalized Optimal Potential Problem (OPP1)

$$\min_{\mathbf{y},\boldsymbol{\zeta}} \sum_{i=1}^{|\mathbf{V}|} K_i^{\star}(\mathbf{y}_i) + \sum_{k=1}^{|\mathbf{E}|} \Gamma_k(\zeta_k)$$

s.t. $\boldsymbol{\zeta} = E^{\top} \mathbf{y}.$

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- 1. Find a convex function Γ such that the desired output agreement state, y^* satisfies $\zeta^* = E^T y^*$ and minimizes the GOPP.
- 2. Find Maximal EIP systems whose steady-state input-output maps are the subdifferentials of the functions Γ_i .





Summary

Passivity based cooperative control



- maximal EIP systems
- connection to dual network optimization problems
- maximal EIP implies agreement solution is *inverse optimal*
- duality relation exists for cooperative control problems!



Outlook

Passivity based cooperative control



- further extensions to MIMO systems
- controller synthesis
- "Duality" as a systems property





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Miel Sharf

Technion

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