## Control Principles for Engineered Systems 5SMC0 Control principles for linear systems 5ARD0

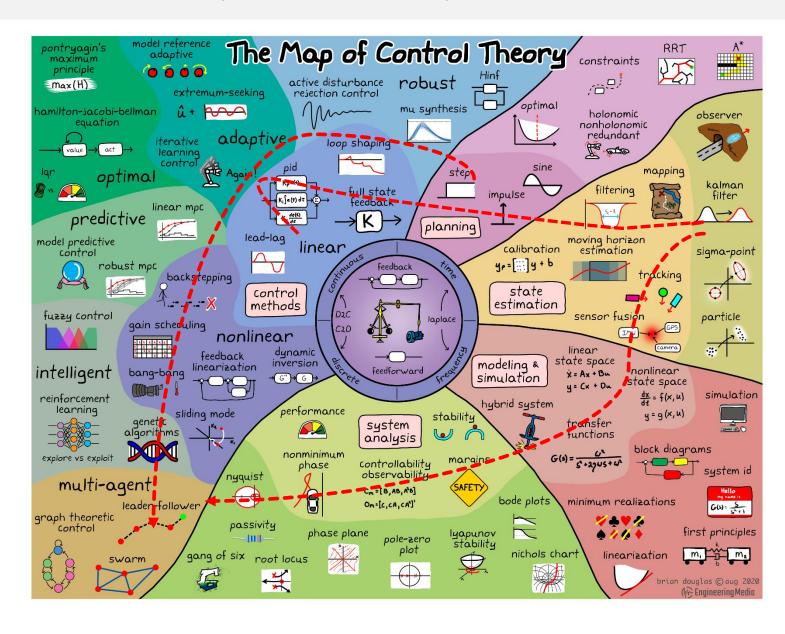
# **Networked Control System**

Lecture 1

**Zhiyong Sun** 

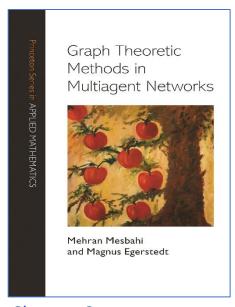
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#### Where are we now (in the map of control theory)

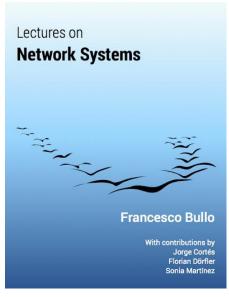


## **Networked Control System**

# Lecture 1 Introduction to Network System & Graph Theory







Chapters 3-4

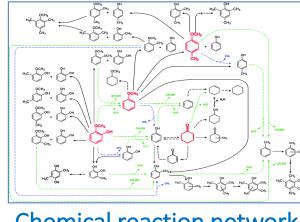
#### **Outline**

- Modelling of network systems
- Basic graph theory
- Graph and matrices
- Multi-agent consensus

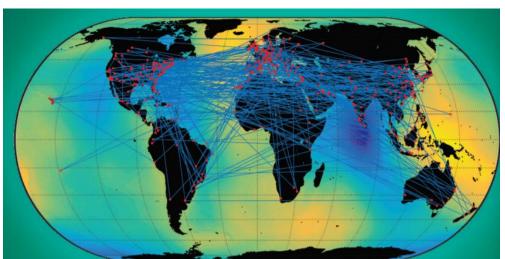
#### Complex network systems



#### Sensor networks



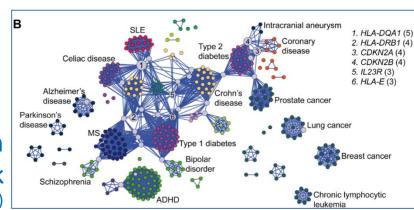
Chemical reaction network



Airport traffic network (IEEE CSM 2016)



Complex human disease gene network (Barrenas et al. Plos One 2009)



#### Emerging behavior in network systems

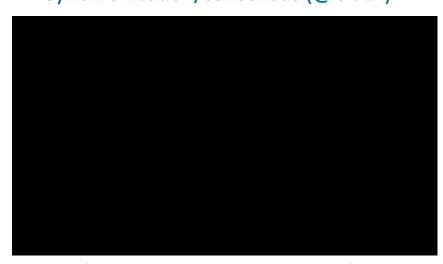


Bird flocking



Fish schooling

Synchronization/consensus (@UCLA)



(Coupling leads to synchronization)
https://www.youtube.com/watch?v=T58IGKREubo

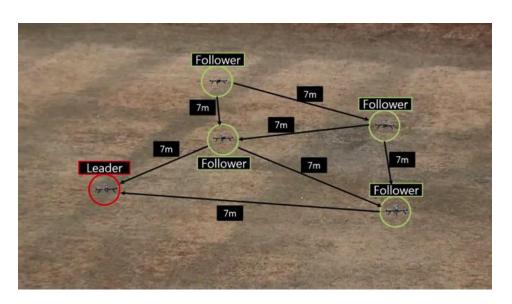
A swarm of nano quadrotors (@U Pen)

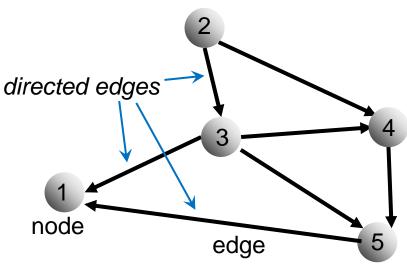
# Towards a Swarm of Nano Quadrotors

Alex Kushleyev, Daniel Mellinger, and Vijay Kumar GRASP Lab, University of Pennsylvania

(Relative sensing/communication for swarm & coordination) https://www.youtube.com/watch?v=YQIMGV5vtd4

### Abstraction of a network system (in graph modelling)





A multi-drone formation A graph

#### Network systems can be represented by graphs

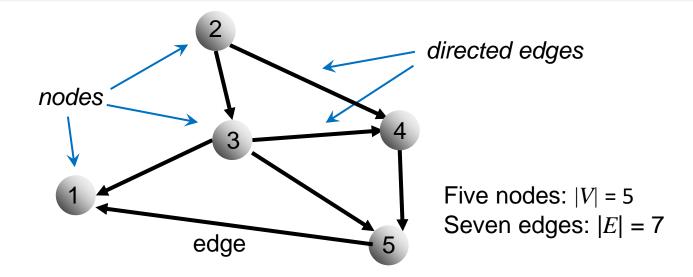
- Drones/vehicles are nodes (vertices)
- Communication/sensing links are edges

A node has dynamics and states, e.g., the position, attitude, velocity, rotation, etc.

Communication/sensing links describe the interaction of relative states (e.g., relative positions, distances etc.)

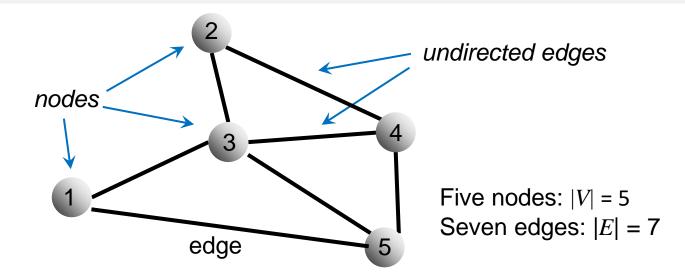
## Basic graph theory

#### Graph modelling: directed graph



- An edge incident from i to j is an ordered pair (i, j)
  - i is the in-neighbor of j, and j is the out-neighbor of i
  - $\mathcal{N}_i^-$  (  $\mathcal{N}_i^+$ ) : set of all the in-neighbors (out-neighbors) of i
  - Example:  $\mathcal{N}_4^- = \{2,3\}$  ,  $\mathcal{N}_3^+ = \{1,4,5\}$
- A directed graph G:= (V, E) is two sets of objects
  - *Node set V* = { 1, 2, 3, 4, 5 }
  - Edge set  $E = \{ (2,3), (2,4), (3,1), (3,4), (3,5), (4,5), (5,1) \}$

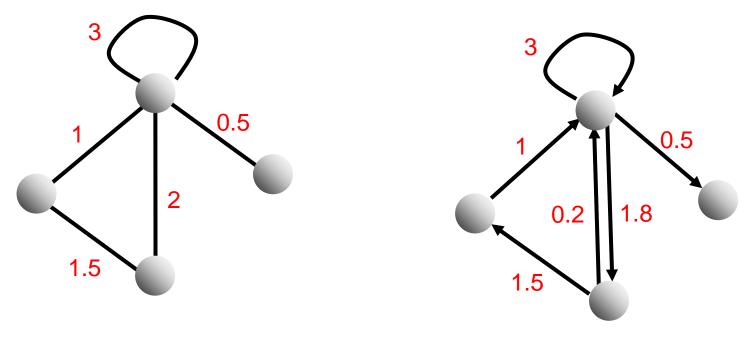
#### Graph modelling: Undirected graph



- An edge between i to j is an unordered pair (i, j) = (j, i)
  - i is the neighbor of j, and vice versa
  - $\mathcal{N}_i$ : the set of all the neighbors of i , e.g.,  $\mathcal{N}_3 = \{1,2,4,5\}$
- An undirected graph G:=(V,E) is two sets of objects
  - *Node set*  $V = \{1, 2, 3, 4, 5\}$
  - Edge set  $E = \{ (2,3), (2,4), (3,1), (3,4), (3,5), (4,5), (5,1) \}$ or  $E = \{ (3,2), (4,2), (1,3), (4,3), (5,3), (5,4), (1,5) \}$ (undirected edges, the orders do not matter)

### Weighted graph

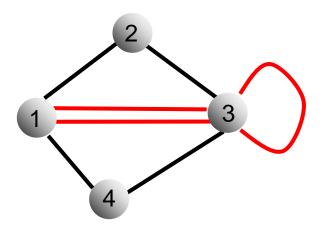
A (directed/undirected) graph is weighted if each edge has an associated weight.

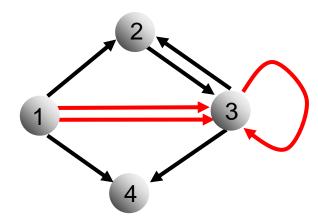


- The weight can be positive, negative (e.g., signed graphs), or zero (zero indicates the absence of connections).
  - In this course we consider positive weights.

### Simple graphs

- Parallel edges
  - Two or more edges linking the same (ordered) pair of nodes
    - e.g., from node 1 to node 3, there are two parallel edges
- Self-loops
  - An edge that starts and ends at the same node
    - e.g., node 3 has a self-loop

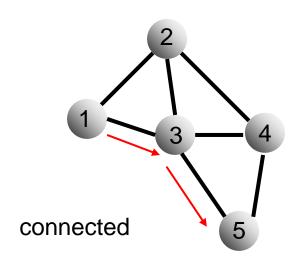


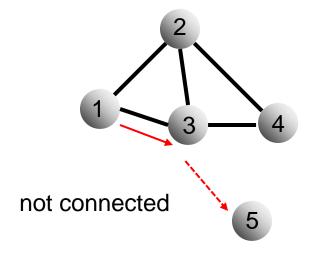


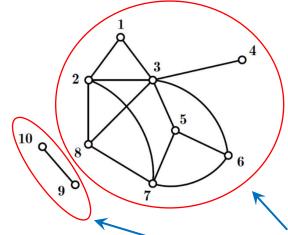
- A graph is simple if it has no parallel edges and self-loops.
  - In this course we consider simple graphs.

#### Connectivity in undirected graphs

• An undirected graph G:=(V,E) is connected, if there is a path from i to j, for all i,j in V.





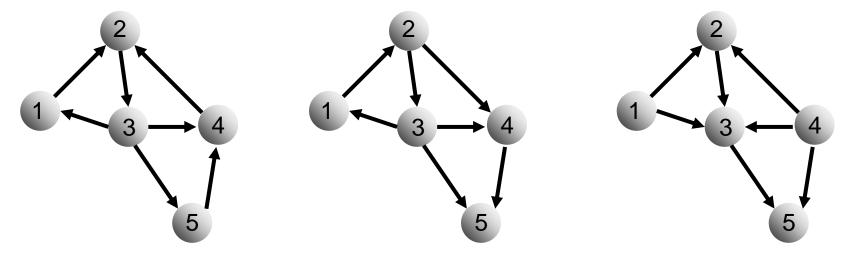


$$V = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$$

$$E = \{(1,2), (1,3), (2,2), (2,3), (2,7), (3,4), (3,5), (3,6), (3,8), (5,6), (5,7), (6,7), (7,8), (9,10)\}$$

#### Connectivity in directed graphs

- A directed graph is
  - strongly connected, if each node can reach all the other nodes via directed paths.
  - quasi-strongly connected, if there is a node (called root node) that can reach all the other nodes via directed paths.
  - weakly connected, if the underlying undirected graph is connected.



Strongly connected

Quasi-strongly connected

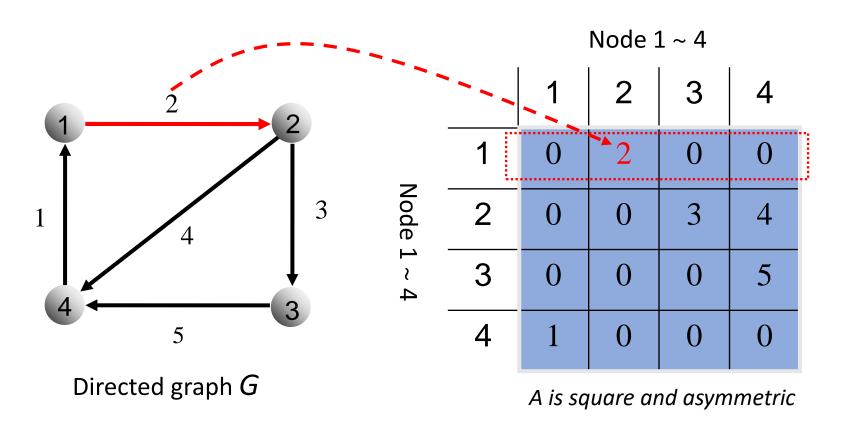
Weakly connected

Matrix representation for graphs

#### Adjacency matrix for directed graph

#### Adjacency matrix: A

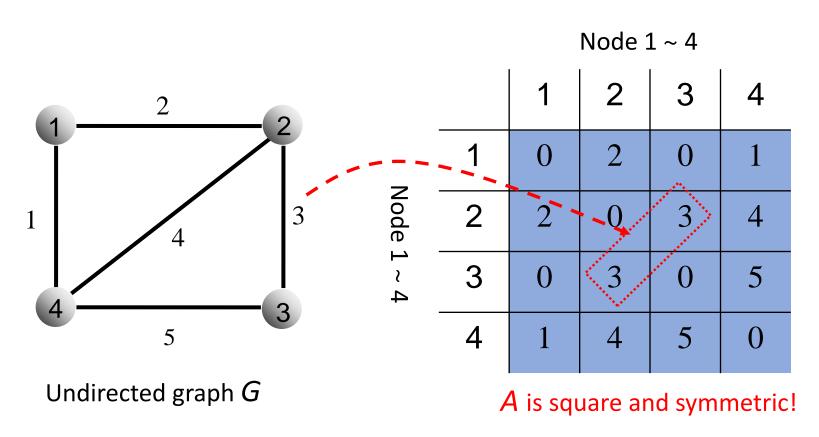
- · Rows and columns are labeled with ordered vertices
- $A_{ii}$  = 0 if no edge exists between nodes i and j
- $A_{ij}$  is the weight of the edge incident from i to j



#### Adjacency matrix for undirected graph

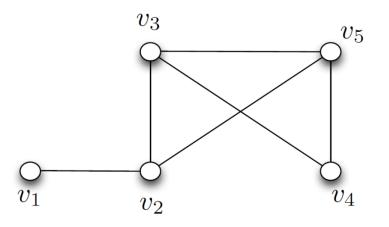
#### Adjacency matrix: A

- Rows and columns are labeled with ordered vertices
- $A_{ii}$ = 0 if no edge exists between nodes i and j
- $A_{ij}$  is the weight of the edge (i, j) connecting nodes i and j



#### Adjacency/degree matrix

Example: adjacency matrix A



$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 1 & 0 \end{bmatrix}$$

- Example: diagonal degree matrix D
  - $D_{ii}$ : sum of the (weighted out-) degrees of the edges from node i

$$\mathbf{D} = diag\left(\sum_{j=1}^{N} A_{ij}\right)$$

$$D = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 3 \end{bmatrix}$$

#### Incidence matrix for directed graph

#### Incidence matrix: H

- Label <u>rows with edges</u> and <u>columns with vertices</u> (nodes)
- H<sub>ii</sub>= 1 if edge e<sub>i</sub> is incident from node j
- $H_{ij}$  = -1 if edge  $e_i$  is incident into node j
- $H_{ii}$ = 0 otherwise

"						
	+	e <sub>1</sub>	1	-1	0	0
e <sub>1</sub> 2	Edge	$e_2$	-1	0	0	1
$e_2$ $e_4$	e e <sub>1</sub> ~	$e_3$	0	1	0	-1
$e_3$	<b>e</b> <sub>5</sub>	$e_4$	0	1	-1	0
e <sub>5</sub>		$e_5$	0	0	1	-1

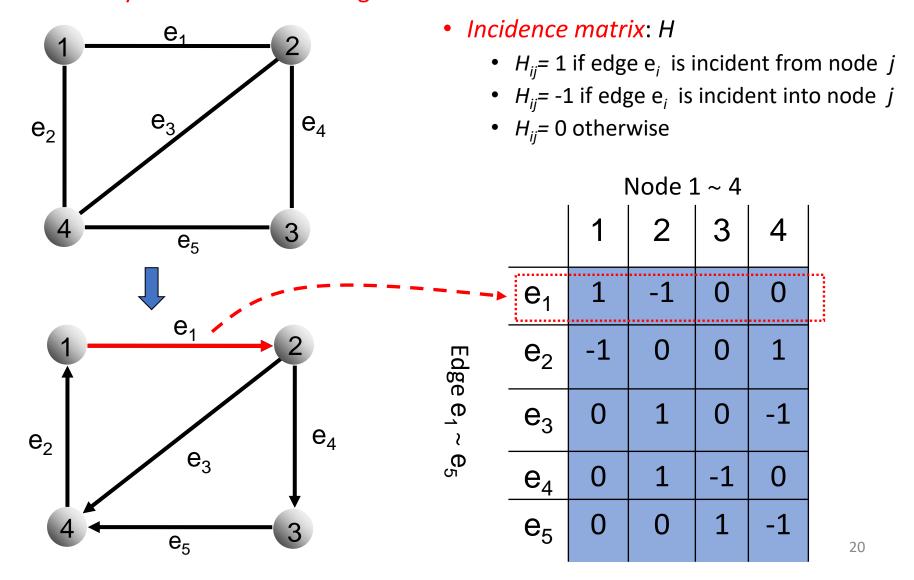
Node 1 ~ 4

1 2 3 4

Note: The other convention to define incidence matrix is to label  $\underline{rows}$  with vertices, and  $\underline{columns\ with\ edges\ (i.e.,\ the\ transpose\ of\ H)}$ .

#### Incidence matrix for undirected graph

For an undirected graph, the incidence matrix is obtained by assigning an arbitrary direction to each edge

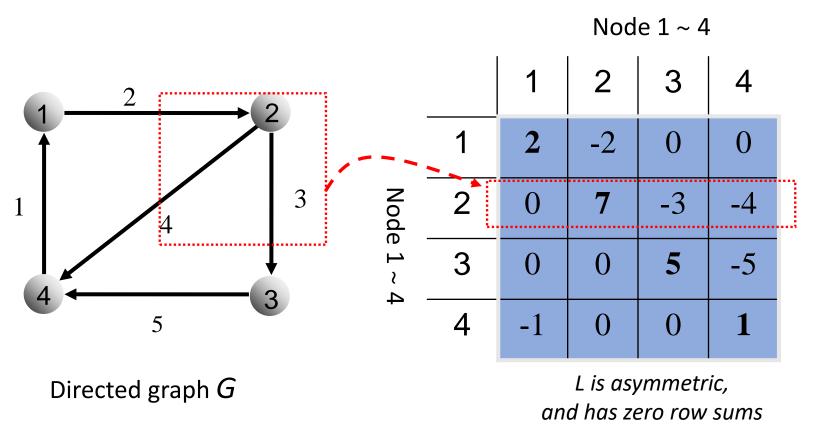


#### Laplacian matrix for directed graph

Laplacian matrix for a directed graph: L

$$L = D - A$$

- $D_{ii}$ : sum of the weights (out-degrees) of all the out-going edges from i
- A: adjacency matrix



#### Laplacian matrix for undirected graph

Laplacian matrix for an undirected graph:

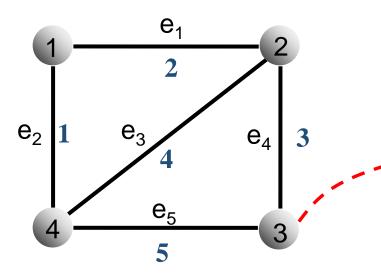
$$L = D - A = H^T W H$$

- $D_{ii}$ : sum of the weights of all the edges associated with i
- A: adjacency matrix

• *H* : incidence matrix

W: diagonal weight matrix

W<sub>ii</sub>: (positive) edge weight of e<sub>i</sub>



Undirected graph *G* 

	Node 1 4				
	1	2	3	4	
1	3	-2	0	-1	
2	-2	9	-3	-4	
 3	0	-3	8	-5	
4	-1	-4	-5	10	

Node 1 ~ 4

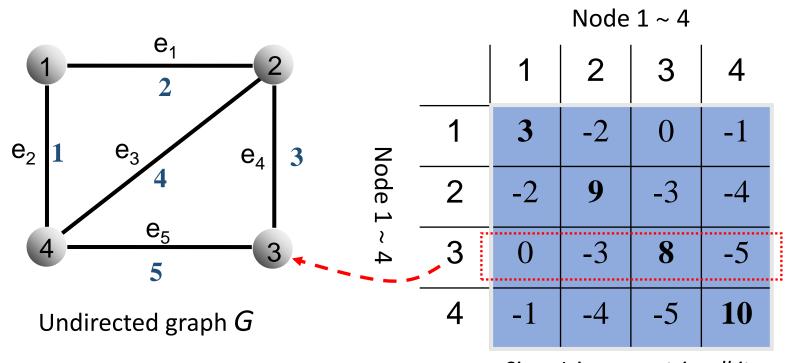
L is symmetric, has zero row sums and zero column sums

#### Laplacian matrix for undirected graph

Laplacian matrix of an undirected graph:

$$L = D - A = H^T W H$$

- The two definitions are equivalent.
- The second definition  $L = H^T W H$  implies that L does not depend on the labeling and orientation chosen for the graph in defining H.



#### Linear algebra and graph Laplacian (undirected graphs)

For Laplacian L, we can order the (real) eigenvalues in an ascending order

$$0 \le \lambda_1(L) \le \lambda_2(L) \le \ldots \le \lambda_n(L)$$

In this case,  $\lambda_k$  refers to the k-th smallest eigenvalue of the (undirected graph) Laplacian

- ► By construction,  $L(G)\mathbf{1} = 0$  for any graph ----> So  $\lambda_1(L) = 0$ .
- $\rightarrow$  When is  $\lambda_2(L) > 0$ ?
- ► In other words, we need to characterize the null space of L(G):

Null 
$$(L(G)) = \{z \in \mathbb{R}^n \mid L(G)z = 0\}$$

What are the vectors in Null (L(G)) except the subspace generated by  $\mathbf{1} = [1, 1, ..., 1]^T$ ?

#### Linear algebra and undirected graph Laplacian: null spaces

In order to answer this question, notice that if  $z \in Null\ (L(G))$ , then

$$L(G)z = H^{T}(G) H(G) z = 0$$

which is equivalent to

$$H(G)z = 0$$
 (Note: Null(L)=Null(H))

This means that if  $(i, j) \in E$ , then  $z_i = z_j$ ; so, if the graph is connected,

$$z_1 = z_2 = ... = z_n$$

That is  $z = \alpha \mathbf{1}$  for some  $\alpha$ !

$$H = \begin{bmatrix} 1 & -1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 & 0 \\ 1 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 \end{bmatrix} \quad Z = \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \\ z_5 \end{bmatrix} \quad H Z = \begin{bmatrix} z_1 \\ z_2 \\ z_3 \\ z_4 \\ z_5 \end{bmatrix} = 0$$

$$Z_1 = Z_2 = Z_3$$

$$Z_4 = Z_5$$

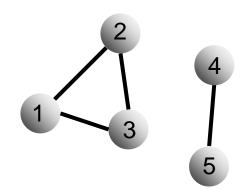
### Linear algebra and undirected graph Laplacian: null spaces

In order to answer this question, notice that if  $z \in Null\ (L(G))$ , then

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$$z_1 = z_2 = ... = z_n$$

That is  $z = \alpha \mathbf{1}$  for some  $\alpha$ !

 $H = \begin{bmatrix} 1 & -1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 & 0 \\ 1 & 0 & -1 & 0 & 0 \end{bmatrix}$ 

Actually,  $z_i$  is constant on each (connected) component of G.

Every connected component introduces an additional dimension in N u I I (L(G)).

#### Theorem

Let G have c connected components (when c = 1 the graph is connected). Then rank L(G) = n - c.

The above theorem also holds for weighted (undirected) graphs.

## Graph Laplacian (undirected graphs): Rank, $\lambda_2$ , and connectivity

#### Rank condition:

rank L(G) = n - 1 if and only if G is connected.

Equivalently (eigenvalue condition)

G is connected if and only if  $\lambda_2(L) > 0$ .

The eigenvalue  $\lambda_2$  captures a quantitative notion of graph connectivity: more positive  $\lambda_2$  means the graph is more connected

- Adding more edges increases  $\lambda_2$
- Increasing edge weights also increases  $\lambda_2$

Courant-Fisher formulation (Note the Laplacian L is positive semi-definite)

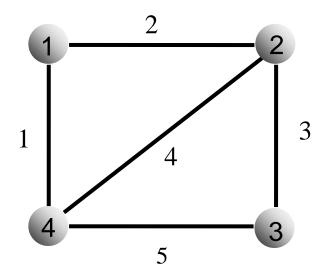
$$\lambda_2(\mathsf{G}) = \min_{x \perp 1, ||x|| = 1} x^\mathsf{T} L(\mathsf{G}) x$$

Equivalently

$$\lambda_2(G) \leq x^T L(G) x$$
, for all  $x \perp 1$ ,  $||x|| = 1$ 

#### Properties of Laplacian matrix: undirected graph

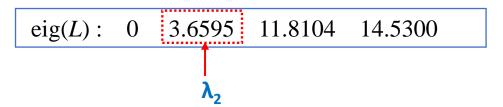
#### A connected undirected graph



Undirected graph G

$$L = \begin{bmatrix} 3 & -2 & 0 & -1 \\ -2 & 9 & -3 & -4 \\ 0 & -3 & 8 & -5 \\ -1 & -4 & -5 & 10 \end{bmatrix}$$

- $L = L^T$ , i.e., it is symmetric
- $L\mathbb{1} = 0, \mathbb{1}^{\top}L = 0$ , i.e., both the row and column sums are zero
- L is positive semi-definite
- For connected graphs, rank L = n 1; L has only one zero eigenvalue, and all the other eigenvalues are positive

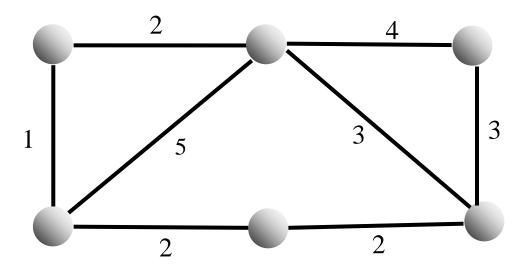


Formations in Literature					
Name Method	Equilateral triangle/K3 Graph theory <sup>74</sup> and potential fields <sup>107</sup>	K5 Graph theory <sup>74</sup>	Bilateration Graph theory <sup>74</sup>		
Name Method	Wheel Graph theory 21, 74	Hexagon/ C2/Circle Graph theory <sup>21, 74</sup>	Rectangular/Quadratic Graph theory, 101		
Wethod	старп теогу	Focused-Coverage <sup>41</sup> and morphogenesis <sup>27</sup>	Seed growing <sup>63</sup> and potential fields <sup>108</sup>		
			0-0-0-0		
Name	Bipartite	C3	Line		
Method	Graph theory <sup>74</sup>	Graph theory <sup>74</sup>	Graph theory, 101 Seed growing 63 and potential fields 106		
		000	0000		
Name	Triangle	Four Pointed Star	Arrow		
Method	Graph theory <sup>101</sup> and potential fields <sup>107</sup>	Seed growing <sup>63</sup>	Seed growing, <sup>63</sup> Morphogenesis <sup>133,146</sup> and potential fields <sup>147</sup>		

<sup>☐</sup> Barca, J.C. and Sekercioglu, Y.A., 2013. Swarm robotics reviewed. *Robotica*, *31*(3), pp.345-359.

## Online quiz

What is the value of the second smallest eigenvalue ( $\lambda_2$ ) of the Laplacian matrix for the following weighted undirected graph?



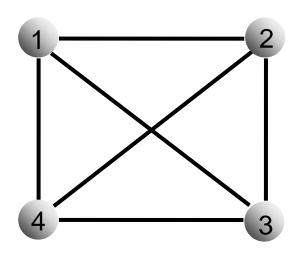
- (a) 1.3820
- (b) 2.9182
- (c) 1.9186
- (d) 2.2256

#### Graph in Matlab

```
%% define a graph
% starting nodes
s = [1 \ 1 \ 2 \ 2 \ 2 \ 3 \ 4 \ 5];
% terminal nodes
t = [2 \ 4 \ 3 \ 4 \ 6 \ 6 \ 5 \ 6];
% edge weights
weights = [2 1 4 5 3 3 2 2];
%% plot a graph
% label/name each node
names = \{'1' '2' '3' '4' '5' '6'\};
G = graph(s,t,weights,names);
plot(G, 'EdgeLabel', G. Edges. Weight) % plot the graph
%% matrix representations
% Incidence matrix (convention: row-nodes and column-edges)
I = incidence(G);
% Laplacian (unweighted)
L = laplacian(G);
W = diag([2 1 4 5 3 3 2 2]);
% Construct weighted Laplacian
L w = I*W*I';
% eigenvalues
eig(L w)
```

### Spectra of Laplacian matrix: special undirected graphs

Complete graph (K<sub>4</sub> graph)



A complete undirected graph *G* 

$$L = \begin{bmatrix} 3 & -1 & -1 & -1 \\ -1 & 3 & -1 & -1 \\ -1 & -1 & 3 & -1 \\ -1 & -1 & -1 & 3 \end{bmatrix}$$

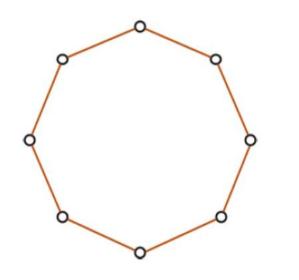
eig(L): 0 4 4 4

• A general complete graph  $(K_n \text{ graph with } n \text{ nodes and } n(n+1)/2 \text{ edges})$ 

$$L(K_n) = \begin{bmatrix} n-1 & -1 & \cdots & -1 & -1 \\ -1 & n-1 & \cdots & -1 & -1 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ -1 & -1 & -1 & -1 & n-1 \end{bmatrix} = nI - \mathbf{1}\mathbf{1}^T$$

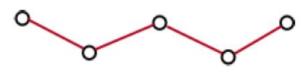
 $eig(L): 0, n, n, \dots n$ 

#### Spectra of Laplacian matrix: special undirected graphs



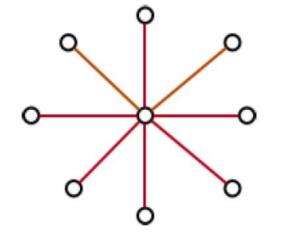
Cycle graph: *n* nodes and *n* edges

$$eig(L)$$
:  $2(1-\cos 2k\pi/n)$ ,  $k=0,1,\ldots n-1$ 



Line graph: *n* nodes and (*n*-1) edges

eig(L): 
$$2(1-\cos k\pi/n)$$
,  $k=0,1,...n-1$ 

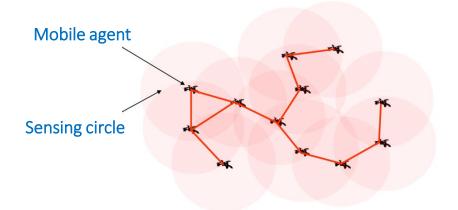


Star graph: *n* nodes and (*n*-1) edges

eig(L): n-2 eigenvalues of 1, one eigenvalue of zero (as always) and last one is 2(n-1)-(n-2)=n

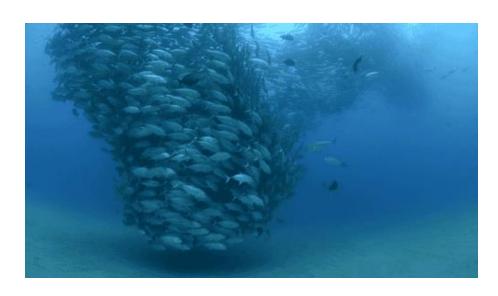
Our first distributed algorithm: Consensus

## Multi-agent consensus & flocking/schooling





Fish schooling



#### Multi-agent consensus protocol

#### Formulation of the consensus problem

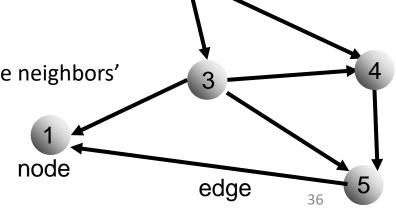
- Consider N agents with an internal state  $x_i \in Rd$ 
  - For now, we consider the scalar state case (d=1). Multi-dimensional state case can be modelled via Kronecker products.
- Consider an internal dynamics for the state evolution
  - For now, we consider single integrator dynamics  $\dot{x}_i = ui$
- Consider an interaction graph G,
  - Having the agents as nodes, and sensing/communication links as edges

#### Problem: design the control inputs $u_i$ so that

• All the states  $x_i$  agree on the same common value  $\bar{x}$  (unspecified, e.g., average value)

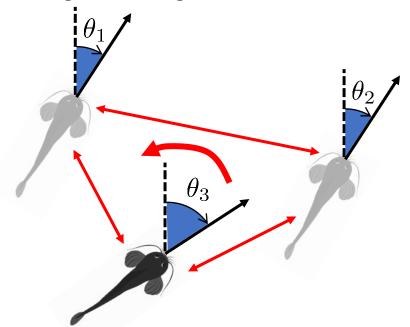
$$\lim_{t \to \infty} x_i(t) = \bar{x}, \ \forall i$$

 By making use of only relative information w.r.t. the neighbors' state (relative sensing and decentralization)



#### Example: Multi-agent consensus

 To model the fish schooling behavior, each fish steers towards the average heading of its neighbors.



The center fish rotates anti-clockwise to align itself with the average heading of its neighbors

$$\dot{\theta}_3 = \frac{1}{2}(\theta_1 - \theta_3) + \frac{1}{2}(\theta_2 - \theta_3)$$

Applying this rule to the other two:

$$\dot{\theta}_1 = \frac{1}{2}(\theta_2 - \theta_1) + \frac{1}{2}(\theta_3 - \theta_1)$$

$$\dot{\theta}_2 = \frac{1}{2}(\theta_1 - \theta_2) + \frac{1}{2}(\theta_3 - \theta_2)$$



$$\begin{bmatrix} \dot{\theta}_1 \\ \dot{\theta}_2 \\ \dot{\theta}_3 \end{bmatrix} = -\frac{1}{2} \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix} \begin{bmatrix} \theta_1 \\ \theta_2 \\ \theta_3 \end{bmatrix}$$

$$L$$

Laplacian matrix of an undirected network

#### Example: Multi-agent consensus

- Consider a multi-agent system in the graph (node state  $x_i$ )
- Consensus controller: let  $u_i$  be the sum of all the differences of the neighbors' states w.r.t. the state of agent i

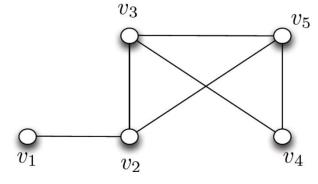
$$u_1 = (x_2 - x_1)$$

$$u_2 = (x_1 - x_2) + (x_3 - x_2) + (x_5 - x_2)$$

$$u_3 = (x_2 - x_3) + (x_4 - x_3) + (x_5 - x_3)$$

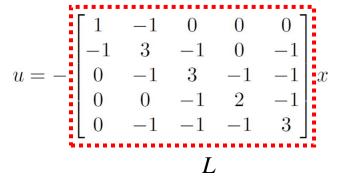
$$u_4 = (x_3 - x_4) + (x_5 - x_4)$$

$$u_5 = (x_2 - x_5) + (x_3 - x_5) + (x_4 - x_5)$$



In compact form for all the agents





Laplacian matrix of an undirected network

#### Consensus dynamics

$$\begin{bmatrix} \dot{\theta}_1 \\ \dot{\theta}_2 \\ \dot{\theta}_3 \end{bmatrix} = -\frac{1}{2} \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix} \begin{bmatrix} \theta_1 \\ \theta_2 \\ \theta_3 \end{bmatrix} \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \\ \dot{x}_5 \end{bmatrix} = -\begin{bmatrix} 1 & -1 & 0 & 0 & 0 \\ -1 & 3 & -1 & 0 & -1 \\ 0 & -1 & 3 & -1 & -1 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & -1 & -1 & -1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}$$

#### Consensus dynamics

$$\dot{x}(t) = -L(G)x(t)$$

$$\dot{x}_i(t) = -\sum_{j \in N_i} w_{ij}(x_i(t) - x_j(t))$$

L: the (weighted) Laplacian matrix of an undirected network  $w_{ij}$ : the weight in the edge (i, j)

#### Convergence of consensus dynamics (undirected graph)

#### Consensus dynamics

$$\dot{x}(t) = -L(G)x(t)$$

#### Theorem

Consider the consensus dynamics under an undirected and connected graph with the (weighted) Laplacian *L*.

- (1) All node states reach an average consensus.
- (2) The convergence rate is characterized by  $\lambda_2$  (the algebraic connectivity).

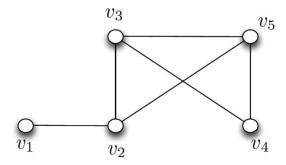
$$x(t) \rightarrow \frac{\mathbf{1}^T x(0)}{n} \mathbf{1}$$
 at a rate proportional to  $\lambda_2$ !

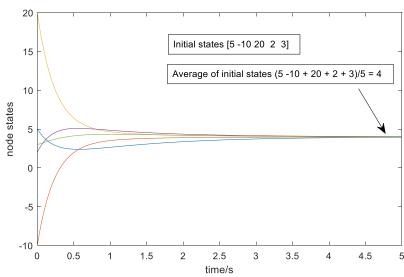
$$1^{T} \chi_{0} = [1,1,...,1] \begin{bmatrix} \chi_{1}(0) \\ \chi_{2}(0) \\ \vdots \\ \chi_{M}(0) \end{bmatrix} = \chi_{1}(0) + \chi_{2}(0) + .... + \chi_{N}(0)$$

## Convergence of consensus dynamics (undirected graph)

```
function dX = Laplacian_consensus(t,X)
2
3
     = % ODE solver for the linear differential system
       % [t,Y] = ode45(@Laplacian_consensus,[0:0.001:1],[5 -10 20 2 3]);
       -% initial condition [5 -10 20 2 3]
       % show the simulation runing time
9
10
11
       % the Laplacian matrix
12 -
13
14
15
16
17
18
       % consensus dynamics
       dX = -L*X;
```

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \\ \dot{x}_5 \end{bmatrix} = - \begin{bmatrix} 1 & -1 & 0 & 0 & 0 \\ -1 & 3 & -1 & 0 & -1 \\ 0 & -1 & 3 & -1 & -1 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & -1 & -1 & -1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}$$





#### Summary/take home messages

- Complex network control system by graph modelling
- Basic graph theory: undirected/directed/weighted graphs
- Graph and matrices: adjacency/incidence/Laplacian matrix
- Graph Laplacian and algebraic connectivity  $(\lambda_2(L))$
- Introduction to multi-agent consensus dynamics (undirected graphs)

#### The next lecture

Multi-agent consensus: theory, proofs, and applications