

# Distributed Autonomous Systems M

Dante Piotto

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# Chapter 1

## Introduction and scenarios

### 1.1 Distributed Autonomous System

Each agent  $i \in \{1, \dots, N\}$  has

- local physical and/or cyber state  $x_i$
- computational and sensing capabilities
- communication capability: exchange messages with "neighbours"

### 1.2 Scenarios and applications of distributed systems

- Averaging: distributed estimation, opinion dynamics
- Distributed control in cooperative robotics
- Distributed optimization
  - distributed machine learning
  - distributed decision-making in cooperative robotics
  - distributed optimal control in energy systems and cooperative robotics

### 1.3 Measurement filtering in wireless sensor networks

Consider a network of  $N$  sensors with local sensing, computation and communication. Agent  $i, i \in \{1, \dots, N\}$ , takes a local measurement from the environment (temperature, pressure, etc.). Let  $x_{i0} \in \mathbb{R}$  be the scalar local measurement. Agents are interested in agreeing on the average of the measurements,

$$x_{\text{avg}} = \frac{1}{N} \sum_{i=1}^N x_{i0}$$

to have a better estimate of the environment quantity

Consider the following "distributed algorithm" based on "local" linear averaging, for each  $i \in \{1, \dots, N\}$

$$\begin{aligned} x_i^0 &= x_{i0} \\ x_i^{k+1} &= \text{average}(x_i^k, \{x_j^k, j \text{ "neighbour" of } i\}), \quad k \in \mathbb{N} \end{aligned}$$

generalizing coefficients of the update:

$$\begin{aligned} x_i^0 &= x_{i0} \\ x_i^{k+1} &= \sum_{j=1}^N a_{ij} x_j^k \quad k \in \mathbb{N} \end{aligned}$$

*Remark.*  $a_{ij} \geq 0$  and  $\sum_{j=1}^N a_{ij} = 1$

*Remark.*  $a_{ij} = 0$ , for some  $j \in \{1, \dots, N\}$ , i.e.  $a_{ij} = 0$  if  $i$  does not have access to the estimate of  $j$

## 1.4 Parameter Estimation in Wireless Sensor Networks

Consider a network of  $N$  sensors with local sensing, computation and communication aiming at estimating a common parameter  $\theta^* \in \mathbb{R}$ . Each sensor  $i$  measures

$$y_i = B_i \theta^* + v_i$$

with  $y_i \in \mathbb{R}^{m_i}$ ,  $B_i$  known matrix and  $v_i$  a random measurement noise. Assume  $v_1, \dots, v_N$  independent and Gaussian, with zero mean and covariance  $E[v_i v_i^T] = \Sigma_i$ . Assume  $\sum_{i=1}^N m_i \geq m$  and  $\begin{bmatrix} B_1 \\ \vdots \\ B_N \end{bmatrix}$  full rank. Compute a least-squares estimate

$$\hat{\theta} = \arg \min_{\theta} \sum_{i=1}^N (y_i - B_i \theta)^T \Sigma_i^{-1} (y_i - B_i \theta)$$

The optimal solution is

$$\begin{aligned} \hat{\theta} &= \left( \sum_{i=1}^N B_i^T \Sigma_i^{-1} B_i \right)^{-1} \sum_{i=1}^N B_i^T \Sigma_i^{-1} y_i \\ &= \left( \frac{1}{N} \sum_{i=1}^N B_i^T \Sigma_i^{-1} B_i \right)^{-1} \frac{1}{N} \sum_{i=1}^N B_i^T \Sigma_i^{-1} y_i \end{aligned}$$

The optimal solution can be obtained by computing two averages  $\frac{1}{N} \sum_{i=1}^N \beta_i$  and  $\frac{1}{N} \sum_{i=1}^N \beta_i$

### 1.4.1 Opinion Dynamics in Social Influence Networks

Group of  $N$  individuals, with  $x_i^k$  being the opinion of individual  $i$  at time  $k$ . Opinions are updated according to

$$x_i^{k+1} = \sum_{j=1}^N a_{ij} x_j^k$$

## 1.5 Main questions in averaging algorithms

- Do node estimates converge? Do they converge to a common value ("reach consensus")?
- Do they reach consensus to the average ("average consensus")?
- How can we model communication in general networks?
- Can we answer the above questions for general networks and communication protocols?
- What assumptions do we need on the communication network?

## 1.6 Distributed control in cooperative robotics

Team of  $N$  (mobile) robots aiming to execute complex tasks

**Basic tasks**

- rendezvous, containment
- formation, flocking
- coverage

**Complex tasks**

- pickup and delivery
- surveillance and patrolling
- exploration
- satellite constellation

**1.6.1 Main questions in cooperative robotics**

- Do robot states asymptotically converge?
- Do the asymptotic states satisfy the global, desired task?
- How can we model communication in (general) robotic networks?
- What assumptions do we need on the communication network?
- Can we answer the above questions for general networks and communication protocols?

**1.6.2 Distributed optimal control**

$$\begin{aligned}
& \min_{\substack{x_1, \dots, x_N \\ u_1, \dots, u_N}} \sum_{i=1}^N \left( \sum_{\tau=0}^{T-1} \ell_i(z_{i,\tau}, u_{i,\tau}) + m_i(z_{i,T}) \right) \\
& \text{subj to } \sum_{i=1}^N H_i z_{i,\tau} \leq h, & \tau \in [0, T] \\
& z_{i,\tau+1} = A_i z_{i,\tau} + B_i u_{i,\tau} & \forall i, \tau \in [0, T] \\
& z_{i,\tau} \in Z_i, \quad u_{i,\tau} \in U_i, & \forall i, \tau \in [0, T]
\end{aligned}$$





## Chapter 2

# Preliminaries on Algebraic Graph Theory

**Definition 2.1** (Digraph)

A digraph is a pair  $G = (I, E)$  where  $I = 1, \dots, N$  is a set of elements called *nodes* and  $E \subset I \times I$  is a set of ordered node pairs called *edges*

*Edge*: the pair  $(i, j)$  denotes an edge from  $i$  to  $j$

*Self-loop*: edge from a node to itself, i.e.  $(i, i)$

**Definition 2.2** (Undirected (di)graph)

if for any  $(i, j) \in E$  then  $(j, i) \in E$

**Definition 2.3** (Subgraph)

$(I', E')$  subgraph of  $(I, E)$  if  $I' \subset I$  and  $E' \subset E$ . Spanning subgraph if  $I' = I$

**Definition 2.4** (In-neighbours of  $i$ )

$j \in I$  is an in-neighbour of  $i \in I$  if  $(j, i) \in E$

**Definition 2.5** (Set of in-neighbours of  $i$ )

$\mathcal{N}_i^{\text{IN}} = \{j \in \{1, \dots, N\} | (j, i) \in E\}$

**Definition 2.6** (Out-neighbours of  $i$ )

$j \in I$  is an out-neighbour of  $i \in I$  if  $(i, j) \in E$

**Definition 2.7** (Set of out-neighbours of  $i$ )

$\mathcal{N}_i^{\text{OUT}} = \{j \in \{1, \dots, N\} | (i, j) \in E\}$

**Definition 2.8** (In-degree  $\deg_i^{\text{IN}}$ )

number of in-neighbours, i.e. cardinality of  $\mathcal{N}_i^{\text{IN}}$  ( $\deg_i^{\text{IN}} = |\mathcal{N}_i^{\text{IN}}|$ )

Out-degree analogous

**Definition 2.9** (Balanced digraph)

A digraph  $G$  is balanced if  $\deg_i^{\text{IN}} = \deg_i^{\text{OUT}}$  for all  $i \in \{1, \dots, N\}$

**Definition 2.10** (Directed path)

ordered sequence of nodes s.t. any pair of consecutive nodes is a directed edge. A path is *simple* if no node appears more than once

**Definition 2.11** (Directed cycle)

simple directed path that starts and ends at the same node. Cycles of length one are called self-loops. Acyclic digraph if there are no cycles.

**Definition 2.12** (Directed tree)

Acyclic digraph s.t. there exists a node, root, s.t. any node can be reached by only one directed path starting at the root.

**Definition 2.13** (Spanning tree)

a spanning subgraph that is a (directed) tree

**Definition 2.14** (Periodic graph)

if there exists a  $k > 1$  period, that divides the length of every cycle.

Note: a graph with self-loops is aperiodic.

**Definition 2.15** (Strongly connected digraph)

if there exists a directed path from any node to any other node

**Definition 2.16** (Connected undirected graph)

if there exists a path from any node to any other node

**Definition 2.17** (Globally reachable node)

if one of its nodes can be reached from any other node by traversing a directed path

**Definition 2.18** (Complete graph)

Unweighted graph such that  $\forall i, j \exists (i, j), (j, i) \in E$

## Chapter 3

# Averaging Systems

### 3.1 Distributed algorithm

Given a network of  $N$  agents communicating according to a fixed digraph  $G$ , i.e. each agent  $i$  can receive messages only from in-neighbours in the graph, i.e. from  $j \in \mathcal{N}_i^{\text{IN}}$ . We start by considering a fixed graph, thus, each agent communicates with the same neighbours at each iteration  $k \in \mathbb{N}$

$$x_i^{k+1} = \text{stf}_i(x_i^k, \{x_j^k\}_{j \in \mathcal{N}_i^{\text{IN}}}), \quad i \in \{1, \dots, N\}$$

where  $\text{stf}_i$  is a function depending only on state  $x_i$  and states  $x_j, j \in \mathcal{N}_i^{\text{IN}}$ .

Alternative version with out-neighbours:

$$x_i^{k+1} = \text{stf}_i(\{x_j\}_{j \in \mathcal{N}_i^{\text{OUT}}})$$

### 3.2 Discrete-time averaging systems

Let  $G^{\text{comm}} = (I, E)$  be a fixed (communication) digraph (self loops included). A linear averaging distributed algorithm can be written as:

$$x_i^{k+1} = \sum_{j \in \mathcal{N}_i^{\text{IN}}} a_{ij} x_j^k \quad i \in \{1, \dots, N\}$$

where  $x_i^k \in \mathbb{R}$  is the state of agent  $i$  at  $k$  and  $a_{ij} > 0$  are positive weights.

*Remark.* The weights  $a_{ij}$  are defined only for  $(i, j) \in E$

Each  $i$  uses only the states of neighbours  $j \in \mathcal{N}_i^{\text{IN}}$ , thus distributed algorithm.

For analysis purposes, let us define weights  $a_{ij} = 0$  for  $(j, i) \notin E$ . Thus we can rewrite the distributed algorithm as

$$x_i^{k+1} = \sum_{j=1}^N a_{ij} x_j^k \quad i \in \{1, \dots, N\}$$

This is a LTI autonomous system

$$\begin{bmatrix} x_1^{k+1} \\ \vdots \\ x_N^{k+1} \end{bmatrix} = \begin{bmatrix} a_{11} & \cdots & a_{1N} \\ \vdots & \ddots & \vdots \\ a_{N1} & \cdots & a_{NN} \end{bmatrix} \begin{bmatrix} x_1^k \\ \vdots \\ x_N^k \end{bmatrix}$$

Which can be compactly written as

$$x^{k+1} = A x^k$$

*Remark.* The matrix  $A$  can be seen as the weighted adjacency matrix of the reverse digraph  $G^{\text{comm, rev}}$  of the digraph  $G^{\text{comm}}$

If instead of in-neighbours we use out-neighbours, we call the digraph a sensing digraph  $G^{\text{sens}}$ . In this case the notation becomes consistent with graph theory, so we get

$$x^{k+1} = Ax^k$$

where  $A$  can be seen as the weighted adjacency matrix of the sensing digraph  $G^{\text{sens}}$

### 3.3 Stochastic matrices

The non-negative square matrix  $A \in \mathbb{R}^{N \times N}$  is

- row stochastic if  $A\mathbf{1} = \mathbf{1}$  (each row sums to 1)
- column stochastic if  $A^\top \mathbf{1} = \mathbf{1}$  (each column sums to 1)
- doubly stochastic if both row and column stochastic.

**Lemma.** Let  $A$  be a row-stochastic matrix and  $G$  the associate digraph. If  $G$  is strongly connected and aperiodic, then

1. the eigenvalue  $\lambda = 1$  is simple;
2. all the other eigenvalues  $\mu$  satisfy  $|\mu| < 1$

*Remark.* The condition "G contains a globally reachable node and the subgraph of globally reachable nodes is aperiodic" is necessary and sufficient

#### Theorem 3.1 (Consensus)

Consider a (discrete-time) averaging system with associated digraph  $G$  and weighted adjacency matrix  $A$ . Assume  $G$  is strongly connected and aperiodic, and  $A$  is row stochastic. Then

1. there exists a left eigenvector  $w \in \mathbb{R}^N, w > 0$  (i.e. with positive components  $w_i > 0$  for all  $i = 1, \dots, N$ ) such that

$$\lim_{k \rightarrow \infty} x^k = \mathbf{1} \frac{w^\top x^0}{w^\top \mathbf{1}} = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} \frac{\sum_{i=1}^N w_i x_i^0}{\sum_{i=1}^N w_i}$$

i.e., consensus is reached to  $\frac{\sum_{i=1}^N w_i x_i^0}{\sum_{i=1}^N w_i}$

2. if additionally  $A$  is doubly stochastic, then

$$\lim_{k \rightarrow \infty} x^k = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} \frac{\sum_{i=1}^N x_i^0}{N}$$

i.e., average consensus is reached

### 3.4 Example: Metropolis-Hastings weights

Given an undirected unweighted graph  $G$  with edge set  $E$  and degrees  $d_1, \dots, d_n$

$$a_{ij} = \begin{cases} \frac{1}{1 + \max\{d_i, d_j\}} & \text{if } (i, j) \in E \text{ and } i \neq j \\ 1 - \sum_{h \in \mathcal{N}_i \setminus \{j\}} a_{ih} & \text{if } i = j \\ 0 & \text{otherwise} \end{cases}$$

Result: the matrix  $A$  is symmetric and doubly-stochastic.

### 3.5 Time-varying digraphs

A time-varying digraph is a sequence of digraphs  $\{G(k)\}_{k \geq 0}$ .

*Remark.* The main definitions of in/out neighbours, in/out degree, adjacency matrix can be generalized by considering time-varying versions, i.e.  $\mathcal{N}_i^{\text{IN}}(k)$ ,  $\mathcal{N}_i^{\text{OUT}}(k)$ ,  $\deg_i^{\text{IN}}(k)$ ,  $\deg_i^{\text{OUT}}(k)$ ,  $A(k)$  associated to each graph  $G(k)$ . Connectivity requires new definitions as assuming each  $G(k)$  to be connected is too conservative.

**Definition 3.1** (Jointly strongly connected digraph)

if  $\bigcup_{\tau=k}^{+\infty} G(\tau)$  is strongly connected  $\forall k \geq 0$

**Definition 3.2** (Uniformly jointly strongly connected (or  $B$ -strongly connected) digraph)

if there exists  $B \in \mathbb{N}$  such that  $\bigcup_{\tau=k}^{k+B} G(\tau)$  is strongly connected  $\forall k \geq 0$

*Remark.* The graph can be disconnected at some time  $k$ .

#### 3.5.1 Averaging distributed algorithms over time-varying graphs

Let  $\{G(k)\}_{k \geq 0}$  be a time-varying digraph (with self loops for each  $G(k)$ ). Consider the distributed algorithm

$$x_i^{k+1} = \sum_{j \in \mathcal{N}_i^{\text{IN}}(k)} a_{ij}(k) x_j^k \quad \forall i \in \{1, \dots, N\}$$

or the out-neighbours version

$$x_i^{k+1} = \sum_{j \in \mathcal{N}_i^{\text{OUT}}(k)} a_{ij}(k) x_j^k \quad \forall i \in \{1, \dots, N\}$$

where  $x_i^k \in \mathbb{R}$  is the state of agent  $i$  at  $k$  and  $a_{ij}(k) > 0$ .

For analysis purposes, let us define weights  $a_{ij}(k) = 0$  for  $(i, j) \notin E(k)$ . Thus we can rewrite the distributed algorithm as

$$x_i^{k+1} = \sum_{j=1}^N a_{ij}(k) x_j^k \quad i \in \{1, \dots, N\}$$

This is a Linear Time-Varying system

$$x^{k+1} = A(k)x^k$$

with state  $x := [x_1, \dots, x_N]^\top$  and state matrix

$$A(k) := \begin{bmatrix} a_{11}(k) & \cdots & a_{1N}(k) \\ \vdots & \ddots & \vdots \\ a_{N1}(k) & \cdots & a_{NN}(k) \end{bmatrix}$$

being a weighted adjacency matrix associated to the digraph  $G(k)$ .

#### 3.5.2 Discrete-time consensus over time-varying graphs

**Theorem 3.2**

Let  $\{A(k)\}_{k \geq 0}$  be a sequence of row-stochastic matrices with associated digraphs  $\{G(k)\}_{k \geq 0}$ . Assume

1. each digraph  $G(k)$  has a self-loop at each node;
2. each non-zero edge weight  $a_{ij}(k)$ , including the self-loop weights  $a_{ii}(k)$ , is larger than a constant  $\epsilon > 0$ ;
3. there exists  $B \in \mathbb{N}$  such that, for all times  $k \geq 0$ , the union digraph  $G(k) \cup \dots \cup G(k+B)$  is strongly connected.

Then

1. there exists a non-negative vector  $w \in \mathbb{R}^N$  such that the solution to  $x^{k+1} = A(k)x^k$  converges (exponentially) to  $\mathbf{1} \frac{w^\top x^0}{w^\top \mathbf{1}}$ , i.e.

$$\lim_{k \rightarrow \infty} x^k = \mathbf{1} \left( \frac{w^\top x^0}{w^\top \mathbf{1}} \right)$$

2. if additionally each matrix in the sequence is doubly-stochastic, then

$$\lim_{k \rightarrow \infty} x^k = \mathbf{1} \frac{1}{N} \sum_{i=1}^N x_i^0$$

i.e., average consensus is achieved

### 3.6 Laplacian dynamics

Consider a network of dynamical systems with dynamics

$$\dot{x}(t) = u_i(t) \quad i \in \{1, \dots, N\}$$

with states  $x_i \in \mathbb{R}$  and inputs  $u_i \in \mathbb{R}$ , communicating (or interacting) according to a digraph  $G = (\{1, \dots, N\}, E)$ . Consider a (distributed) "proportional" feedback control

$$u_i(t) = - \sum_{j \in \mathcal{N}_i^{\text{IN}}} a_{ij}(x_i(t) - x_j(t))$$

or the out-neighbour version

$$u_i(t) = - \sum_{j \in \mathcal{N}_i^{\text{OUT}}} a_{ij}(x_i(t) - x_j(t))$$

For analysis purposes, let us define weights  $a_{ij}(k) = 0$  for  $(i, j) \notin E(k)$ . Thus we can rewrite the distributed control systems as

$$\dot{x}_i(t) = - \sum_{j=1}^N a_{ij}(x_i(t) - x_j(t)) \quad \forall i \in \{1, \dots, N\}$$

Defining  $x := [x_1 \cdots x_N]^\top$ , it can be shown that it can be rewritten as the following Linear Time Invariant continuous-time system

$$\dot{x}(t) = -Lx(t)$$

where  $L$  is the (weighted) Laplacian associated to the digraph  $G$  with (weighted) adjacency matrix  $A$

Let

$$\dot{x}_i(t) = - \sum_{j=1}^N a_{ij}(x_i(t) - x_j(t)) \quad \forall i \in \{1, \dots, N\}$$

rearranging terms

$$\dot{x}_i(t) = - \left( \sum_{j=1}^N a_{ij} \right) x_i(t) + \sum_{j=1}^N a_{ij} x_j(t) = -\deg_i^{\text{OUT}} x_i(t) + (Ax(t))_i$$

where  $(Ax(t))_i$  is the  $i$ -th element of  $Ax(t)$ . Writing the previous dynamics in a compact form

$$\dot{x}(t) = -(D^{\text{OUT}} - A)x(t)$$

where we recall that  $D^{\text{OUT}}$  is the (weighted) out-degree matrix. Recalling that  $L = D^{\text{OUT}} - A$ , it holds that

$$\dot{x}(t) = -Lx(t)$$

*Remark.* if the in-neighbours version is considered, then  $\dot{x}(t) = -L^{\text{IN}}x(t)$ , where  $L^{\text{IN}} = D^{\text{IN}} - A^T$  is the in-degree Laplacian (i.e. the Laplacian of the reverse graph of  $G$ )

### 3.6.1 Properties of the Laplacian matrix

It can be easily verified that

$$L\mathbf{1} = D^{\text{OUT}}\mathbf{1} - A\mathbf{1} = \begin{bmatrix} \deg_1^{\text{OUT}} \\ \vdots \\ \deg_i^{\text{OUT}} \end{bmatrix} - \begin{bmatrix} \deg_1^{\text{OUT}} \\ \vdots \\ \deg_i^{\text{OUT}} \end{bmatrix} = 0$$

i.e.,  $\lambda = 0$  is an eigenvalue of  $L$  and  $\mathbf{1}$  is an associated eigenvector.

**Lemma.** Given a weighted digraph with Laplacian  $L$ , then all eigenvalues of  $L$  different from zero have strictly positive real part

**Lemma.** Given a weighted digraph with Laplacian  $L$ , the following statements are equivalent:

1.  $G$  is weight-balanced, i.e.  $D^{\text{IN}} = D^{\text{OUT}}$
2.  $\mathbf{1}L = 0$

#### Theorem 3.3

A weighted digraph with Laplacian  $L$  contains a globally reachable node if and only if  $\lambda = 0$  is simple.

**Corollary.** If a weighted digraph is strongly connected, then  $\lambda = 0$  is simple

### 3.6.2 Consensus for Laplacian dynamics

#### Theorem 3.4

let  $L$  be a (weighted) Laplacian matrix with associated strongly connected (weighted) digraph  $G$ . Consider the Laplacian dynamics  $\dot{x}(t) = -Lx(t)$ ,  $t \geq 0$ , then

1.

$$\lim_{t \rightarrow \infty} x(t) = \mathbf{1} \left( \frac{w^\top x(0)}{w^\top \mathbf{1}} \right)$$

with  $w^\top L = 0$ , i.e.  $w$  is a left eigenvector for the eigenvalue  $\lambda = 0$ ;

2. if additionally  $G$  is weight-balanced then

$$\lim_{t \rightarrow \infty} x(t) = \mathbf{1} \frac{\sum_{i=1}^N x_i(0)}{N}$$





## Chapter 4

# Optimization basics

### Convexity and gradient monotonicity

If a convex function  $\ell$  is also differentiable, then its gradient  $\nabla\ell : \mathbb{R}^d \rightarrow \mathbb{R}^d$  satisfies

$$(\nabla\ell(z_A) - \nabla\ell(z_B))^\top (z_A - z_B) \geq 0$$

for all  $z_A, z_B$ . That is, the gradient  $\nabla\ell$  is a monotone operator

### Strict convexity and gradient monotonicity

A function  $\ell$  is strictly convex if for  $z_A \neq z_B$  and  $\theta \in (0, 1)$

$$\ell(\theta z_A + (1 - \theta)z_B) < \theta\ell(z_A) + (1 - \theta)\ell(z_B)$$

If the strictly convex function  $\ell$  is also differentiable, then its gradient satisfies

$$(\nabla\ell(z_A) - \nabla\ell(z_B))^\top (z_A - z_B) > 0$$

for all  $z_A, z_B$ . That is, the gradient  $\nabla\ell$  is a strictly monotone operator

### Strong convexity and gradient monotonicity

A function  $\ell$  is strongly convex with parameter  $\mu > 0$  if for  $z_A \neq z_B$  and  $\theta \in (0, 1)$

$$\ell(\theta z_A + (1 - \theta)z_B) < \theta\ell(z_A) + (1 - \theta)\ell(z_B) - \mu\theta(1 - \theta)\|z_A - z_B\|^2$$

The gradient of a differentiable strongly convex function satisfies

$$(\nabla\ell(z_A) - \nabla\ell(z_B))^\top (z_A - z_B) \geq \mu\|z_A - z_B\|^2$$

for all  $z_A, z_B$ . That is, the gradient  $\nabla\ell$  is a strongly monotone operator

### Convexity and Lipschitz continuity of the gradient

Consider a differentiable convex function  $\ell$  with a Lipschitz continuous gradient with parameter  $L > 0$ , i.e.

$$\|\nabla\ell(z_A) - \nabla\ell(z_B)\| \leq L\|z_A - z_B\|$$

for all  $z_A, z_B$ . Then, the following characterization holds

$$(\nabla\ell(z_A) - \nabla\ell(z_B))^\top (z_A - z_B) \geq \frac{1}{L}\|\nabla\ell(z_A) - \nabla\ell(z_B)\|^2$$

for all  $z_A, z_B$ . That is, the gradient  $\nabla\ell$  is a co-coercive operator

### Strong convexity and Lipschitz continuity of the gradient

Consider a strongly convex (with parameter  $\mu > 0$ ) function  $\ell$  with Lipschitz continuous gradient (with parameter  $L > 0$ ). The the followin characterization holds

$$(\nabla\ell(z_A) - \nabla\ell(z_B))^\top (z_A - z_B) \geq \frac{\mu L}{\mu + L} \|z_A - z_B\|^2 + \frac{1}{\mu + L} \|\nabla\ell(z_A) - \nabla\ell(z_B)\|^2$$

for all  $z_A, z_B$ .

## 4.1 Optimization algorithms

We consider optimization algorithms based on iterative descent.

*Notation.* We denote by  $z^k \in \mathbb{R}^d$  the estimate at iteration  $k \in \mathbb{N}$  of a local minimum.

The algorithm starts at a given initial guess ecc ecc we know iterative descent

### 4.1.1 A system theoretical perspective to the gradient method

Let  $\ell$  be  $\mu$ -strongly convex and with  $L$ -Lipschitz continuous gradient. The gradient method is a discrete-time integrator in feedback interconnection with a static map

$$\begin{aligned} z^{k+1} &= z^k - \alpha u^k, & z^0 \text{ given} \\ u^k &= \nabla\ell(z^k) \end{aligned}$$

where  $u^k$  is a "control input" obtained through a static (nonlinear) state feedback. The block diagram is

This is known as the *Lur'e problem*

## 4.2 steady-state analysis of the gradient method

Assume that the state  $z^k$  converges to some value  $z_{eq}$ . Then, such an equilibrium must satisfy:

$$\begin{aligned} z_{eq} = z_{eq} - \alpha \nabla\ell(z_{eq}) &\implies & z_{eq} &: \nabla\ell(z_{eq}) \\ &\implies & z_{eq} &= z^* \end{aligned}$$

Consider the change of coordinates  $z^k \rightarrow \tilde{z}^k - z_{eq} = z^k - z^*$ . Then, the error dynamics is

$$\begin{aligned} \tilde{z}^{k+1} &= \tilde{z}^k - \alpha u^k \\ u^k &= \nabla\ell(\tilde{z}^k + z^*) - \nabla\ell(z^*) \end{aligned}$$

where  $u^k$  and  $\tilde{z}^k$  satisfy, in light of the assumption on  $\ell$ , the following inequality<sup>1</sup>

$$-(u^k)^\top \tilde{z}^k \leq -\gamma_1 \|\tilde{z}^k\|^2 - \gamma_2 \|u^k\|^2$$

Consider a Lyapunov function  $V : \mathbb{R}^d \rightarrow \mathbb{R}_{\geq 0}$  given by  $V(\tilde{z}) = \|\tilde{z}\|^2$ . Then

$$\begin{aligned} V(\tilde{z}^{k+1}) - V(\tilde{z}^k) &= \|\tilde{z}^{k+1}\|^2 - \|\tilde{z}^k\|^2 \\ &= \|\tilde{z}^k\|^2 - 2\alpha(u^k)^\top \tilde{z}^k + \alpha^2 \|u^k\|^2 - \|\tilde{z}^k\|^2 \\ &\leq -2\alpha\gamma_1 \|\tilde{z}^k\|^2 + \alpha(\alpha - 2\gamma_2) \|u^k\|^2 \end{aligned}$$

For a small enough stepsize  $\alpha$  (i.e.,  $\alpha \leq 2\gamma_2$ ), we can write

$$\begin{aligned} V(\tilde{z}^{k+1}) - V(\tilde{z}^k) &< -2\alpha\gamma_1 \|\tilde{z}^k\|^2 \implies \|\tilde{z}^{k+1}\|^2 \leq (1 - 2\alpha\gamma_1) \|\tilde{z}^k\|^2 \\ &\leq (1 - 2\alpha\gamma_1)^k \|\tilde{z}^0\|^2 \end{aligned}$$

Therefore  $\{\tilde{z}^k\}_{k \in \mathbb{N}}$  goes exponentially/geometrically fast to zero

---

<sup>1</sup>For all  $z_A, z_B$  it holds that

$$(\nabla\ell(z_A) - \nabla\ell(z_B))^\top (z_A - z_B) \geq \frac{\mu L}{\mu + L} \|z_A - z_B\|^2 + \frac{1}{\mu + L} \|\nabla\ell(z_A) - \nabla\ell(z_B)\|^2$$

### 4.2.1 Gradient method for quadratic programs

Consider a quadratic program

$$\min_z \frac{1}{2} z^\top Q z + r^\top z$$

With  $Q = Q^\top > 0$  The gradient method is an affine linear system

$$\begin{aligned} z^{k+1} &= z^k - \alpha(Qz^k + r) \quad z^k \text{ given} \\ &= (I - \alpha Q)z^k - \alpha r \end{aligned}$$

For a sufficiently small  $\alpha$ , the state matrix  $(I - \alpha Q)$  is Schur. Hence, the state trajectory is <sup>2</sup>

$$z^k = (I - \alpha Q)^k z^0 - \alpha \sum_{i=0}^{k-1} (I - \alpha Q)^i r \xrightarrow{k \rightarrow \infty} -\alpha \left( \sum_{i=0}^{\infty} (I - \alpha Q)^i \right) r = -Q^{-1} r$$

### 4.2.2 Gradient flow

Let us swap the roles of the plant (the static nonlinearity) and the controller (the integrator) We obtain the so-called gradient flow (continuous-time dynamics)

$$\dot{z}(t) = -\nabla \ell(z(t)) \quad z(0) = z_0$$

*Remark.* A solution to the ODE exists if the vector field is Lipschitz continuous

### 4.2.3 Nesterov accelerated gradient method

Consider the following two-step algorithm: for all  $k \in \mathbb{N}$

$$\zeta^{k+1} = \zeta^k + \alpha_1(\zeta^k - \zeta^{k+1}) - \alpha_2 \nabla \ell(\zeta^k + \alpha_1(\zeta^k - \zeta^{k+1})), \quad \zeta^0, \zeta^{-1} \text{ given}$$

for some  $\alpha_1, \alpha_2 > 0$ . It admits the state-space representation More general updates can also be considered: for all  $k \in \mathbb{N}$

$$\zeta^{k+1} = \zeta^k + \alpha_1(\zeta^k - \zeta^{k+1}) - \alpha_2 \nabla \ell(\zeta^k + \alpha_3(\zeta^k - \zeta^{k-1})), \quad \zeta^0, \zeta^{-1} \text{ given}$$

for some  $\alpha_1, \alpha_2, \alpha_3 > 0$

---

<sup>2</sup>The geometric series  $\sum_{i=0}^{\infty} \rho^i$  is equal to  $(1 - \rho)^{-1}$  for all  $\rho < 1$



## Chapter 5

# Parallel Optimization and Federated Learning

### Cost-coupled optimization for learning

In learning applications, we usually consider optimization problems in the form

$$\min_{z \in \mathbb{R}^d} \sum_{i=1}^N \ell_i(z)$$

where, for all  $i = 1, \dots, N$ , the cost function  $\ell_i : \mathbb{R}^d \rightarrow \mathbb{R}$  is local and private

### (Batch) gradient method for learning

Consider the optimization problem

$$\min_z \sum_{i=1}^N \ell_i(z)$$

The (batch) gradient method is: for each iteration  $k \in \mathbb{N}$

$$z^{k+1} = z^k - \alpha \sum_{i=1}^N \nabla \ell_i(z^k)$$

*Remark.* computation can be expensive

## 5.1 Incremental gradient method

Consider the optimization problem

$$\min_z \sum_{i=1}^N \ell_i(z)$$

Idea: rather than using the whole batch gradient at each  $k \in \mathbb{N}$ , just select one single "sample" per iteration.

The *incremental gradient method* is: for each iteration  $k \in \mathbb{N}$

$$z^{k+1} = z^k - \alpha \nabla \ell_{i^k}(z^k)$$

where  $i^k \in \{1, \dots, N\}$ .

Two rules for choosing index  $i^k$  at iteration  $k$ :

- Cyclic rule: choose  $i^k = 1, 2, \dots, N, 1, 2, \dots, N, \dots$
- Randomized rule: draw  $i^k \in \{1, \dots, N\}$  at random<sup>1</sup>, e.g according to a discrete uniform distribution

---

<sup>1</sup>Each  $i^k$  is a realization of a discrete random variable  $\mathcal{X} \sim \mathcal{U}\{1, N\}$  in which every one of the  $N$  possible outcome values has an equal probability

## 5.2 Stochastic Gradient Descent

consider the stochastic optimization problem

$$\min_z \mathbb{E}_{\mathcal{W}}[\ell(z, \mathcal{W})]$$

where  $\mathbb{E}_{\mathcal{W}}[\cdot]$  denotes the expected value with respect to the random variable  $\mathcal{W}$  (possibly having an unknown probability distribution  $p_{\mathcal{W}}(w)$ )

*Remark.* for all  $z$ , also  $\ell(z, \mathcal{W})$  is a random variable, whose probability distribution depends on  $p_{\mathcal{W}}$  and  $\ell$ . Moreover, the gradient  $\nabla \ell(z, \mathcal{W})$  at each  $z$  is a random quantity

Assumption: There exists an oracle that, given a realization  $\bar{w}$  of  $\mathcal{W}$ , returns the corresponding realization of the gradient  $\nabla \ell(\bar{z}, \bar{w})$  at any query point  $\bar{z}$

The stochastic gradient descent is: for each iteration  $k \in \mathbb{N}$  draw a realization  $w^k$  of  $\mathcal{W}$  and update

$$z^{k+1} = z^k - \alpha \nabla \ell(z^k, w^k)$$

### 5.2.1 Convergence

**Proposition 5.1** (convergence with constant step-size)

Assume:

- $\ell$  is a  $\mu$ -strongly convex function with  $L$ -Lipschitz continuous gradient (uniformly in its second argument)
- $\nabla \ell(z, \mathcal{W})$  is an unbiased estimatee of  $\nabla_z \mathbb{E}_{\mathcal{W}}[\ell(z, \mathcal{W})]$
- $\|\nabla \ell(z, \mathcal{W})\| \leq M$  almost surely<sup>2</sup> for some  $M > 0$

Let  $\{z^k\}_{k \in \mathbb{N}}$  be a realized sequence of the SGD with stepsize  $\alpha \leq 1/2\mu$ . Then

$$\|z^k - z^*\|^2 \leq (1 - 2\mu\alpha)^k \left( \|z^0 - z^*\|^2 - \frac{\alpha M^2}{2\mu} \right) + \frac{\alpha M^2}{2\mu}$$

*Analysis idea:* Use the sequence of realizations  $w^0, w^1, \dots, w^k$  of  $\mathcal{W}$  to approximate the original stochastic problem as

$$\mathbb{E}_{\mathcal{W}}[\ell(z, \mathcal{W})] \approx \frac{1}{K} \sum_{k=1}^L \ell(z, w^k)$$

### 5.2.2 Stochastic mini-batch gradient method

At each iteration  $k \in \mathbb{N}$ , one can use a set of realizations of  $\mathcal{W}$  to statistically approximate the (random) gradient of  $\ell$  at a given point  $z^k$

*Remark.* The set of realizations is denoted by  $\mathcal{I}^k$  and is usually called minibatch

For each  $k \in \mathbb{N}$ , choose  $\mathcal{I}^k \subset \{1, \dots, N\}$  with  $|\mathcal{I}^k| \ll N$ . The stochastic minibatch gradient method is

$$z^{k+1} = z^k - \alpha \sum_{i \in \mathcal{I}^k} \nabla \ell(z^k, w^i)$$

*Remark.* The minibatch can be chosen randomly or deterministically

*Remark.* This approach can also be applied to a "deterministic" optimization problem

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<sup>2</sup>A sequence of random variables  $\{\mathcal{X}_k\}_{k \in \mathbb{N}}$  converges almost surely to the rv  $\mathcal{X}$  if  $\mathbb{P}(\lim_{k \rightarrow \infty} \mathcal{X}_k = \mathcal{X}) = 1$

### 5.3 Beyond SGD: Adaptive Momentum Estimation (Adam)

The ADAM algorithm reads as follows

- Mean and Variance (first momentum and second momentum)

$$\begin{aligned} m^{k+1} &= \beta_1 m^k + (1 - \beta_1) \nabla \ell(z^k, w^k), & \text{for some } \beta \in (0, 1) \\ v^{k+1} &= \beta_2 v^k + (1 - \beta_2) [\nabla \ell(z^k, w^k)]^2, & \text{for some } \beta_2 \in (0, 1) \end{aligned}$$

where the square operation  $[\cdot]^2$  is meant component-wise

- Construct the descent direction

$$\begin{aligned} \hat{m} &= \frac{1}{1 - \beta_1^{k+1}} m^{k+1} \\ \hat{v} &= \frac{1}{1 - \beta_2^{k+1}} v^{k+1} \\ d^k &= -\frac{\hat{m}}{\sqrt{\hat{v}} + \epsilon}, \quad \text{for some } \epsilon > 0 \end{aligned}$$

where the division in the last equation is meant element-wise

- Update of the solution estimate

$$z^{k+1} = z^k + \alpha d^k$$

### 5.4 Federated learning

Consider the optimization problem

$$\min_z \sum_{i=1}^N \ell(z; \mathcal{D}^i, p^i)$$

Paradigm:

- local private data  $\mathcal{D}^i = ([\mathcal{D}^i]_1, [\mathcal{D}^i]_2, \dots, [\mathcal{D}^i]_d)$  and  $p^i$
- learn common parameters  $z^* \in \mathbb{R}^d$  (common neural network)
- communication with a parameter server

### 5.5 Distributed learning

Consider the optimization problem

$$\min_z \sum_{i=1}^N \ell(z; \mathcal{D}^i, p^i)$$

Paradigm:

- local private data  $\mathcal{D}^i = ([\mathcal{D}^i]_1, [\mathcal{D}^i]_2, \dots, [\mathcal{D}^i]_d)$  and  $p^i$
- learn common parameters  $z^* \in \mathbb{R}^d$  (common neural network)
- communication with neighbours only





## Chapter 6

# Leader Follower networks: Formation control

### 6.1 analogy with mass-spring systems

Consider a platoon of  $N$  masses such that each mass  $i$  is connected with mass  $i - 1$  and  $i + 1$  through a spring with elastic constants respectively  $a_{i-1,i} = a_{i,i-1} > 0$  and  $a_{i+1,i} = a_{i,i+1} > 0$ . Let  $x_i \in \mathbb{R}$  be the position of mass  $i$

The elastic force at mass  $i$ ,  $F_{e,i}(x)$  is given by

$$F_{e,i}(x) = -a_{i,i-1}(x_i - x_{i-1}) - a_{i,i+1}(x_i - x_{i+1})$$

For each spring, we can write the associated elastic force as the negative gradient of the elastic (potential) energy, so that

$$F_{e,i}(x) = -\frac{\partial}{\partial x_i} \left( \frac{1}{2} a_{i,i-1} \|x_i - x_{i-1}\|^2 + \frac{1}{2} a_{i,i+1} \|x_i - x_{i+1}\|^2 \right)$$

Let us suppose that each spring can be written as the parallel of two springs with elastic constants respectively  $\frac{1}{2} a_{i,i-1} > 0$  and  $\frac{1}{2} a_{i,i+1} > 0$ .

Let  $x_i \in \mathbb{R}$  be the position of mass  $i$ . The elastic force at mass  $i$ ,  $F_{e,i}(x)$  is given by

$$F_{e,i} = -\left( \frac{1}{2} a_{i,i-1} + \frac{1}{2} a_{i,i-1} \right) (x_i - x_{i-1}) - \left( \frac{1}{2} a_{i,i+1} + \frac{1}{2} a_{i,i+1} \right) (x_i - x_{i+1})$$

As before, we can write the elastic force as the negative gradient of the elastic (potential) energy, i.e.

$$F_{e,i}(x) = -\frac{\partial}{\partial x_i} \left( \frac{1}{2} \frac{a_{i,i-1}}{2} \|x_i - x_{i-1}\|^2 + \frac{1}{2} \frac{a_{i,i-1}}{2} \|x_i - x_{i-1}\|^2 + \frac{1}{2} \frac{a_{i,i+1}}{2} \|x_i - x_{i+1}\|^2 + \frac{1}{2} \frac{a_{i,i+1}}{2} \|x_i - x_{i+1}\|^2 \right)$$

The total elastic (potential) energy of the mass-spring system can be written as

$$\begin{aligned} V(x) &= \sum_{i=1}^N \sum_{j \in \mathcal{N}_i} \frac{1}{2} \frac{a_{i,j}}{2} \|x_i - x_j\|^2 \\ &= \sum_{i=1}^N \sum_{j \in \mathcal{N}_i} V_{ij}(x_i, x_j) \end{aligned}$$

where we have defined  $\mathcal{N}_i := \{i - 1, i + 1\}$  and  $V_{ij}(x_i, x_j) := \frac{1}{2} \frac{a_{i,j}}{2} \|x_i - x_j\|^2$ .

Thus, the elastic force at mass  $i$  can be seen as the negative gradient of the energy, i.e.

$$\begin{aligned} F_{e,i}(x) &= -\frac{\partial}{\partial x_i} \sum_{j \in \mathcal{N}_i} (V_{ij}(x_i, x_j) + V_{ji}(x_j, x_i)) \\ &= -\frac{\partial}{\partial x_i} V(x) \end{aligned}$$

This formulation can be extended to more general systems in which masses are interconnected according to a topology described by an undirected graph  $G = (\{1, \dots, N\}, E)$

By adding a damping term on each mass, the system dynamics can be written as

$$\begin{aligned}\dot{x}_i &= v_i \\ m_i \dot{v}_i &= -v_i - \frac{\partial}{\partial x_i} V(x) \quad \forall i \in \{1, \dots, N\}\end{aligned}$$

where we have considered the damping coefficient equal to one.

If we assume that masses are small, we may write

$$v_i \approx -\frac{\partial}{\partial x_i} V(x)$$

so that the dynamics may be approximated by the following first order dynamics

$$\dot{x}_i = -\frac{\partial}{\partial x_i} V(x) \quad \forall i \in \{1, \dots, N\}$$

Consider a network of  $N$  agents communicating/interacting according to a fixed, undirected graph  $G$ . Let  $x_i(t) \in \mathbb{R}^d$  be the state of agent  $i$ . Let agents run a Laplacian dynamics

$$\dot{x}_i = -\sum_{j \in \mathcal{N}_i} a_{ij}(x_i - x_j) \quad \forall i \in \{1, \dots, N\}$$

We can rewrite it as

$$\dot{x}_i(t) = -\sum_{j \in \mathcal{N}_i} \frac{\partial}{\partial x_i} (V_{ij}(x_i, x_j) + V_{ji}(x_j, x_i)) \quad \forall i \in \{1, \dots, N\}$$

with  $V_{ij}(x) = \frac{1}{2} \frac{a_{i,j}}{2} \|x_i - x_j\|^2$ .

By recalling the definition of the total energy

$$V(x) = \sum_{i=1}^N \sum_{j \in \mathcal{N}_i} V_{ij}(x_i, x_j)$$

the Laplacian dynamics

$$\dot{x} = -Lx$$

can be seen as a "gradient flow", i.e.

$$\dot{x} = -\nabla V(x)$$

Thus, the consensus configuration can be seen as a stationary point of  $V$ . This idea can be extended to general potential functions and applied to distributed control systems.

Consider a network of  $N$  autonomous agents communicating/interacting according to a fixed, undirected graph. Let  $x_i(t) \in \mathbb{R}^d$  be the state of agent  $i$ . Consider a global potential function defined as

$$V(x) = \sum_{i=1}^N \sum_{j \in \mathcal{N}_i} V_{ij}(x_i, x_j)$$

such that (local) minima of the potential correspond to desired configurations of the team. The gradient flow dynamics  $\dot{x} = -\nabla V(x)$  turns out to be distributed. That is,

$$\dot{x}_i(t) = \sum_{j \in \mathcal{N}_i} \frac{\partial}{\partial x_i} (V_{ij}(x_i, x_j) + V_{ji}(x_j, x_i)) \quad \forall i \in \{1, \dots, N\}$$

We can define a desired formation by assigning a set of distances,  $d_{ij}$ , between neighbouring agents  $i$  and  $j$  in a suitable graph

The main idea for formation control is to define a potential function matching the sparsity of  $G$ ,  $V^{\text{form}}(x) = \sum_{i=1}^N \sum_{j \in \mathcal{N}_i} V_{ij}^{\text{form}}(i, j)$ , such that a configuration  $x^{\text{teform}}$  satisfying

$$\|x_i^{\text{form}} - x_j^{\text{form}}\| = d_{ij} \quad \forall (i, j) \in E$$

is a minimum of  $V$ .

In order to reach a formation with assigned distances  $d_{ij}$ , let us define

$$V_{ij}^{\text{form}}(x) = \frac{1}{8} (\|x_i - x_j\|^2 - d_{ij}^2)^2$$

with corresponding (global) potential function  $V^{\text{form}}(x) = \sum_{i=1}^N \sum_{j \in \mathcal{N}_i} V_{ij}^{\text{form}}(x_i, x_j)$ .

The gradient flow dynamics of each agent  $i$  is given by

$$\dot{x}_i = - \sum_{j \in \mathcal{N}_i} \frac{\partial}{\partial x_i} (V_{ij}^{\text{form}}(x_i, x_j) + V_{ji}(x_j, x_i)) \quad \forall i \in \{1, \dots, N\}$$

which reads as

$$\dot{x}_i = - \sum_{j \in \mathcal{N}_i} (\|x_i - x_j\|^2 - d_{ij}^2) (x_i - x_j) \quad \forall i \in \{1, \dots, N\}$$

This dynamics has multiple equilibrium points, including the desired formation in which the agents are at the assigned distances. In particular, the consensual solution  $x_1 = x_2 = \dots = x_N$  is an (undesired) equilibrium.

Such a "degenerate" equilibrium can be avoided by means of additional "collision avoidance" potential functions  $V_{ij}^{\text{ca}}(x_i, x_j)$  such that

$$\lim_{\|x_i - x_j\| \rightarrow 0} V_{ij}^{\text{ca}}(x_i, x_j) = +\infty$$

A possible solution is a barrier function given

$$V_{ij}^{\text{ca}} = -\log(\|x_i - x_j\|)$$

Similarly, barrier potential functions  $V^{\text{obs}}(x_i)$ , depending only on the state of agent  $x_i$ , can be used to avoid obstacles.

The formation control dynamics becomes

$$\dot{x}_i = - \frac{\partial V^{\text{form}}}{\partial x_i} - \frac{\partial V^{\text{ca}}(x)}{\partial x_i} - \nabla V^{\text{obs}}(x) \quad \forall i \in \{1, \dots, N\}$$



## Chapter 7

# Distributed Aggregative Optimization

Consider  $N$  robots in the plane that want to optimize their positions  $z_i \in \mathbb{R}^2$ , for all  $i = 1, \dots, N$  to perform multi-robot surveillance. Let:

- $r_0 \in \mathbb{R}^2$  be a target to protect
- $r_i \in \mathbb{R}^2$  be the intruder associated to robot  $i$
- $\sigma(z) = \frac{1}{N} \sum_{i=1}^N z_i$  is the barycenter of the robots
- Local cost function of robot  $i$

$$\ell_i(z_i, \sigma(z)) = \gamma_i \|z_i - r_i\|^2 + \|\sigma(z) - r_0\|^2$$

with  $z \in \mathbb{R}^{2N}$  the stack of  $z_1, \dots, z_N$  and  $\gamma_i > 0$  being a tradeoff parameter.

### 7.1 Aggregative optimization

Let us consider aggregative optimization problems in the form

$$\min_{z_1, \dots, z_N} \sum_{i=1}^N \ell_i(z_i, \sigma(z))$$

where the aggregative variable  $\sigma(z)$  is defined as

$$\sigma(z) = \frac{1}{N} \sum_{i=1}^N \phi_i(z_i)$$

where

- $z = (z_1, \dots, z_N)$ , with each  $z_i \in \mathbb{R}^{n_i}$ , for all  $i = 1, \dots, N$
- $\ell_i : \mathbb{R}^{n_i} \times \mathbb{R}^d \rightarrow \mathbb{R}$  and  $\phi_i : \mathbb{R}^{n_i} \rightarrow \mathbb{R}^d$ , for all  $i = 1, \dots, N$

For scalar states,  $z_i \in \mathbb{R}$ , the *centralized gradient* method at iteration  $k$  reads as

$$z_i^{k+1} = z_i^k - \alpha \frac{\partial}{\partial z_i} \left( \sum_{j=1}^N \ell_j(z_j, \sigma(z_1, \dots, z_N)) \right) \Bigg|_{z_1=z_1^k, \dots, z_N=z_N^k}$$

for all  $i = 1, \dots, N$  where  $\alpha > 0$  is the stepsize

### Gradient computation (scalar case)

Since the cost function is a composite function, we need the chain rule to compute its derivative with respect to  $z_i$

$$\begin{aligned} & \left. \frac{\partial}{\partial z_i} \left( \sum_{j=1}^N \ell_j(z_j, \sigma(z_1, \dots, z_N)) \right) \right|_{z_1=z_1^k, \dots, z_N=z_N^k} \\ &= \left. \frac{\partial}{\partial z_i} \ell_i(z_i, \sigma) \right|_{z_i=z_i^k, \sigma=\frac{1}{N} \sum_{j=1}^N \phi_j(z_j^k)} \\ &+ \sum_{j=1}^N \left. \frac{\partial}{\partial \sigma} \ell_j(z_j, \sigma) \right|_{z_j=z_j^k, \sigma=\frac{1}{N} \sum_{j=1}^N \phi_j(z_j^k)} \cdot \left. \frac{\partial \sigma(z_1, \dots, z_N)}{\partial z_i} \right|_{z_1=z_1^k, \dots, z_N=z_N^k} \end{aligned}$$

Notice that  $\frac{\partial \sigma(z_1, \dots, z_N)}{\partial z_i} = \frac{1}{N} \frac{d}{dz_i} \phi_i(z_i)$  can be computed locally

As in the scalar case, we use the chain rule to compute the gradient of the composite function. The  $i$ -th block of the gradient, denoted as  $\left[ \nabla \left( \sum_{j=1}^N \ell_j(z_j, \sigma(z_1, \dots, z_N)) \right) \right]_i \in \mathbb{R}^{n_i}$ , is given by

$$\begin{aligned} & \left[ \nabla \left( \sum_{j=1}^N \ell_j(z_j, \sigma(z_1, \dots, z_N)) \right) \right]_i \\ &= \left. \nabla_1 \ell_i(z_i, \sigma) \right|_{z_i=z_i^k, \sigma=\frac{1}{N} \sum_{j=1}^N \phi_j(z_j^k)} \\ &+ \left. \frac{1}{N} \nabla \phi_i(z_i) \right|_{z_i=z_i^k} \cdot \left. \sum_{j=1}^N \nabla_2 \ell_j(z_j, \sigma) \right|_{z_j=z_j^k, \sigma=\frac{1}{N} \sum_{j=1}^N \phi_j(z_j^k)} \end{aligned}$$

## 7.2 Distributed aggregative optimization

In a distributed context, each agent  $i$

- knows only  $\ell_i$  and  $\phi_i$
- maintains an estimate  $z_i^k$  of  $z_i^*$
- maintains an estimate  $s_i^k$  of  $\phi(z^k) = \frac{1}{N} \sum_{j=1}^N \phi_j(z_j^k)$
- maintains an estimate  $v_i^k$  of  $\sum_{j=1}^N \nabla_2 \ell_j(z_j^k, \sigma(z^k))$

The "tracking" idea of gradient tracking algorithm is applied to aggregative optimization

$$\begin{aligned} z_i^{k+1} &= z_i^k - \alpha (\nabla_1 \ell_i(z_i^k, s_i^k) + \nabla \phi_i(z_i^k) v_i^k) & z_i^0 &\in \mathbb{R}^{n_i} \\ s_i^{k+1} &= \sum_{j \in \mathcal{N}_i} a_{ij} s_j^k + \phi_i(z_i^{k+1}) - \phi_i(z_i^k) & s_i^0 &= \phi_i(z_i^0) \\ v_i^{k+1} &= \sum_{j \in \mathcal{N}_i} a_{ij} v_j^k + \nabla_2 \ell_i(z_i^{k+1}, s_i^{k+1}) - \nabla_2 \ell_i(z_i^k, s_i^k) & v_i^0 &= \nabla_2 \ell_i(z_i^0, s_i^0) \end{aligned}$$

**Theorem 7.1** (aggregative tracking distributed optimization algorithm: convergence)

Assume  $G$  is a strongly connected and aperiodic digraph, and  $A$  is doubly stochastic. Assume that each function  $\ell_i$  is strongly convex, the gradients  $\nabla_1 \ell_i$  and  $\nabla_2 \ell_i$  are Lipschitz continuous, and  $\phi_i$  is differentiable and Lipschitz continuous.

Then, there exists  $\alpha^*$  such that for all  $\alpha \in (0, \alpha^*)$  the sequences of local solution estimates  $\{z_1^k, \dots, z_N^k\}_{k \in \mathbb{N}}$  generated by the aggregative tracking distributed optimization algorithm satisfy

$$\lim_{k \rightarrow \infty} \|z_i^k - z_i^*\| = 0$$

at a linear rate, for all  $i = 1, \dots, N$

### 7.2.1 Extension to online aggregative optimization

Consider a time-varying instance of the problem

$$\begin{aligned} \min_z \quad & \sum_{i=1}^N \ell_i^k(z_i, \sigma^k(z)) \\ \text{subj. to } & z_i \in Z_i^k, \quad \forall i = 1, \dots, N \end{aligned}$$

where  $Z_i^k \subset \mathbb{R}^{n_i}$  are local constraint sets.

The goal is to design an algorithm generating a sequence  $\{z_i^k\}_{k \in \mathbb{N}}$  that "tracks" the solution  $z^{k,*} = (z_1^{k,*}, \dots, z_N^{k,*})$  of the  $k$ -th problem instance.

*Remark.* A regret  $R_K$  can be introduced for the analysis. Under suitable assumptions, it can be proven that