

Fractional PID Consensus Control Protocols for Second-Order Multiagent Systems

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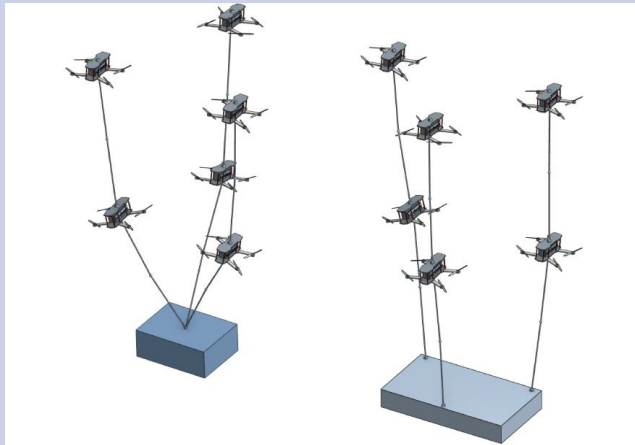
Cooperative Control of Multivehicle Systems



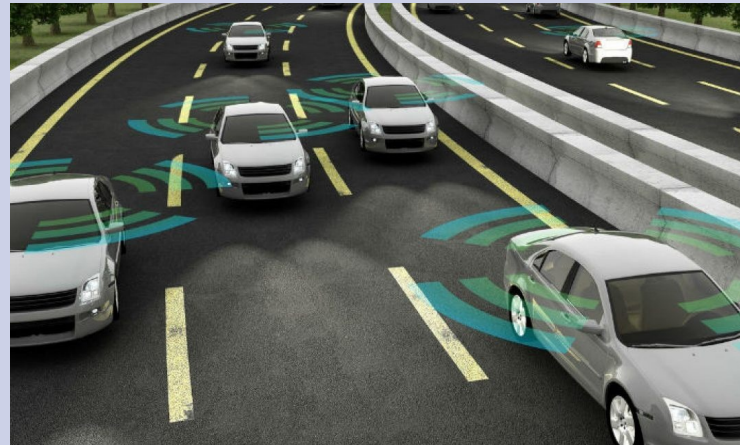
Winter Olympics, 2018 – Opening Ceremony



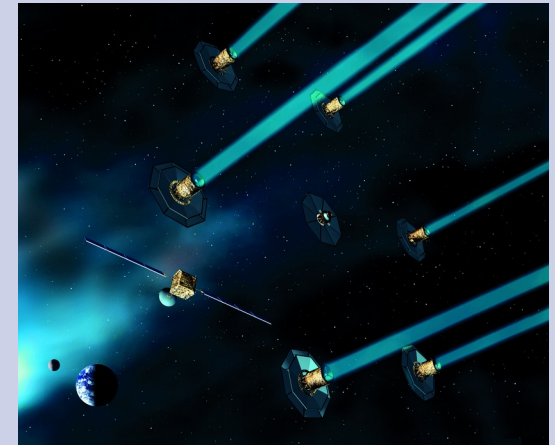
Intel® Shooting Star drones



Cooperative drone transport



Automated transportation



Distributed telescopes

Imagine a system of N agents, each described by linear dynamics as:

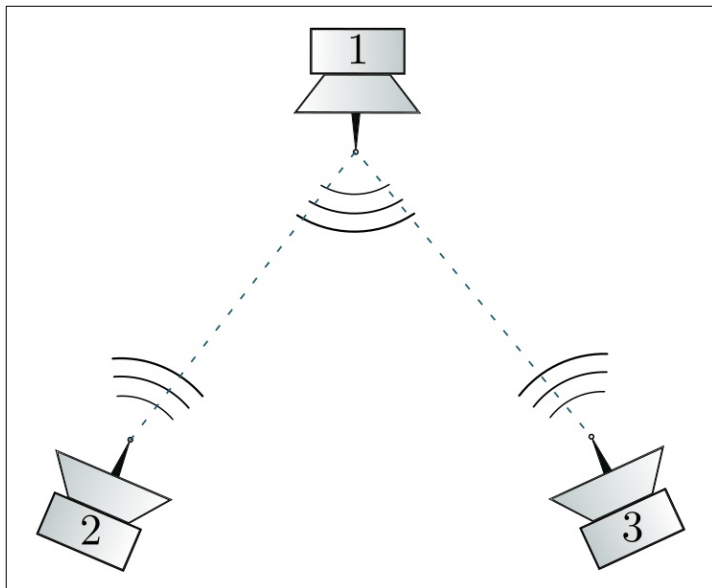
$$\dot{x}_1 = Ax_1 + Bu_1$$

$$\dot{x}_2 = Ax_2 + Bu_2$$

$$\vdots$$

$$\dot{x}_N = Ax_N + Bu_N$$

If the agents can communicate their states to one another, the control for agent i can involve states of all other agents.



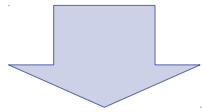
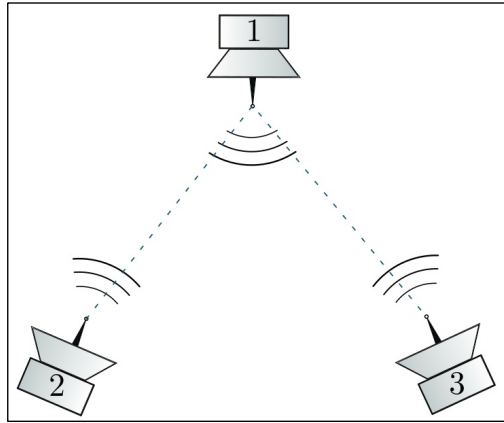
Example

In the 3-agent system illustrated at left, agents 2 and 3 can only communicate with agent 1. Agent 1 can communicate with both. The control laws can therefore have the functional form

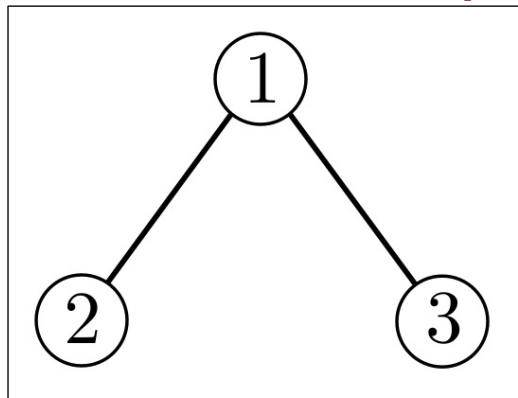
$$u_1 = u_1(x_1, x_2, x_3)$$

$$u_2 = u_2(x_2, x_1)$$

$$u_3 = u_3(x_3, x_1)$$



Communication Graph



We can represent the communication topology by a **communication graph** and its **graph Laplacian matrix**:

Graph Laplacian Matrix

$$L = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix}$$

Diagonal elements: $[L]_{ii}$

Number of agents communicating with agent i

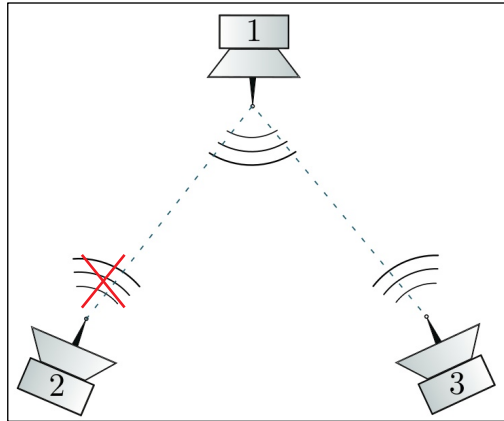
Off-diagonal elements: $-[L]_{ij} \equiv a_{ij}$

Nonzero if agent j communicates with agent i

Eigenvalues μ_i of L



Stability of the system under cooperative control

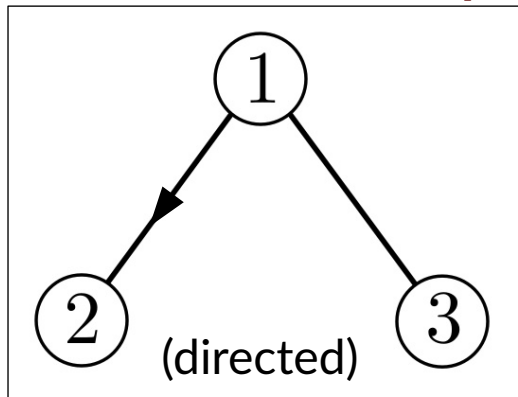


We can represent the communication topology by a **communication graph** and its **graph Laplacian matrix**:

Graph Laplacian Matrix

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

Communication Graph



Diagonal elements: $[L]_{ii}$

Number of agents communicating with agent i

Off-diagonal elements: $-[L]_{ij} \equiv a_{ij}$

Nonzero if agent j communicates with agent i

Eigenvalues μ_i of L



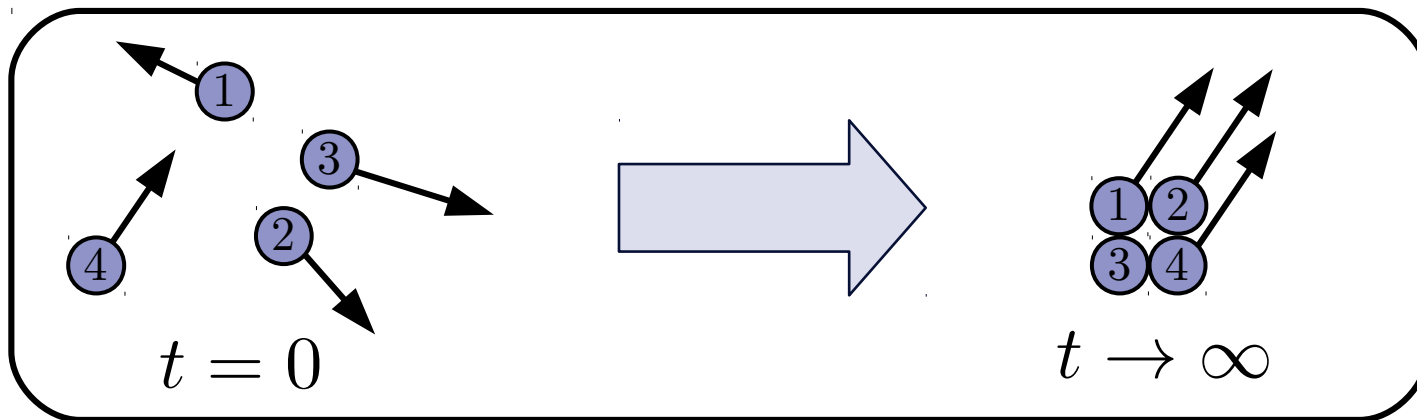
Stability of the system under cooperative control

► **Individual Agent Dynamics:** $\dot{x}_i = Ax_i + Bu_i$

► **System-Wide State:**

$$x_i = \begin{bmatrix} r_i \\ v_i \end{bmatrix} \quad \Rightarrow \quad \mathbf{r} = \begin{bmatrix} r_1 \\ r_2 \\ \vdots \\ r_N \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_N \end{bmatrix} \quad \Rightarrow \quad \text{"Global" system state} \quad \mathbf{x}_G = \begin{bmatrix} \mathbf{r} \\ \mathbf{v} \end{bmatrix}$$

► **PD Consensus Control:** $u_i = - \sum_{j=1}^N a_{ij} \left(k_P(r_i - r_j) + k_D(v_i - v_j) \right)$



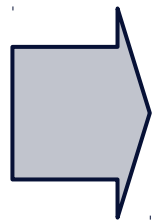
e.g., rendezvous, formation flying, etc.

► **Individual Agent Dynamics:** $\dot{x}_i = Ax_i + Bu_i$

► **System-Wide State:**

$$x_i = \begin{bmatrix} r_i \\ v_i \end{bmatrix} \quad \Rightarrow \quad \mathbf{r} = \begin{bmatrix} r_1 \\ r_2 \\ \vdots \\ r_N \end{bmatrix}, \quad \mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_N \end{bmatrix} \quad \Rightarrow \quad \text{"Global" system state} \quad \mathbf{x}_G = \begin{bmatrix} \mathbf{r} \\ \mathbf{v} \end{bmatrix}$$

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Closed-Loop EOM - Multiagent Consensus

$$\dot{\mathbf{x}}_G = (A \otimes I_N - BK \otimes L) \mathbf{x}_G$$

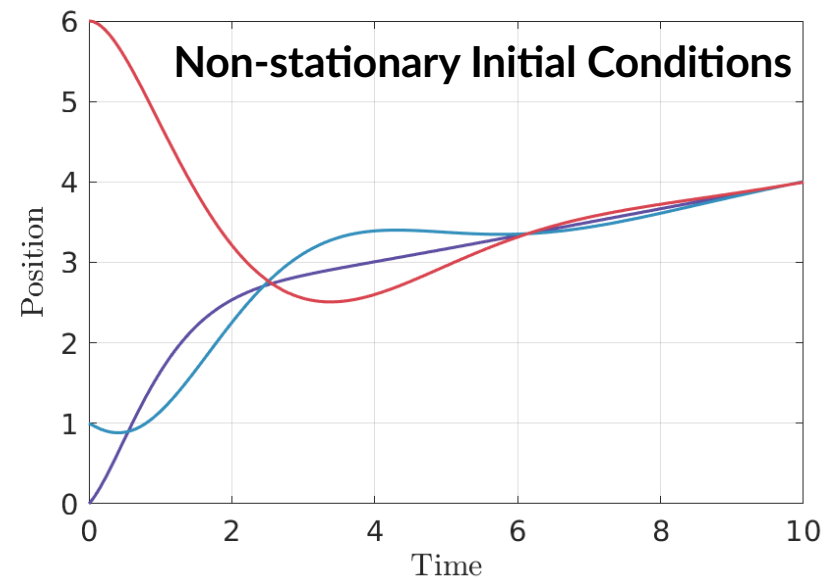
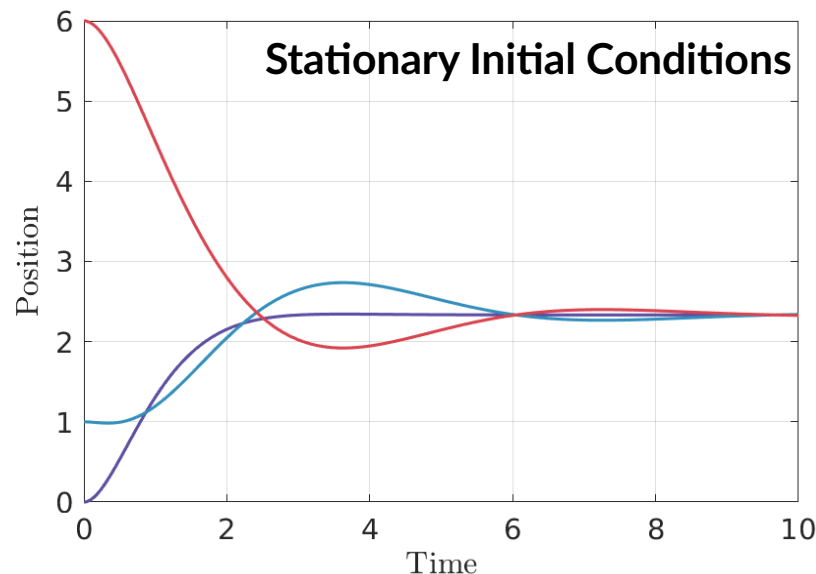
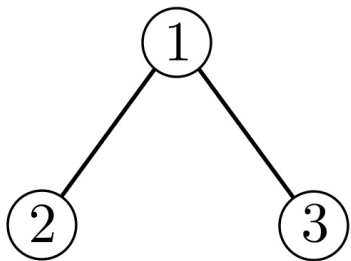
Closed-Loop EOM: $\dot{x}_G = (A \otimes I_N - BK \otimes L)x_G = \Gamma x_G$

Stability of PD Consensus Control – Ren/Beard/Atkins (2005)

The closed-loop system will asymptotically reach consensus iff

$$\text{eig } \Gamma = \begin{cases} \text{Exactly 2 zero-eigenvalues} \\ \text{Remaining } 2N-2 \text{ eigenvalues in LHP} \end{cases}$$

3-Body Example



What we have done...

- ▶ Generalized the control law in two ways:
 - Introduced *integral control*: $PD \rightarrow PID$
 - Utilized *fractional derivatives*: $PID \rightarrow PID^\alpha$

(increases the *tunability* of the controller, and helps eliminate steady-state error)
- ▶ Proven stability of the PID^α controlled system
- ▶ Established conditions on gains for stability
- ▶ Shown numerically that PID^α can **outperform** PD/PID

(This will be a rough outline for the rest of the talk)

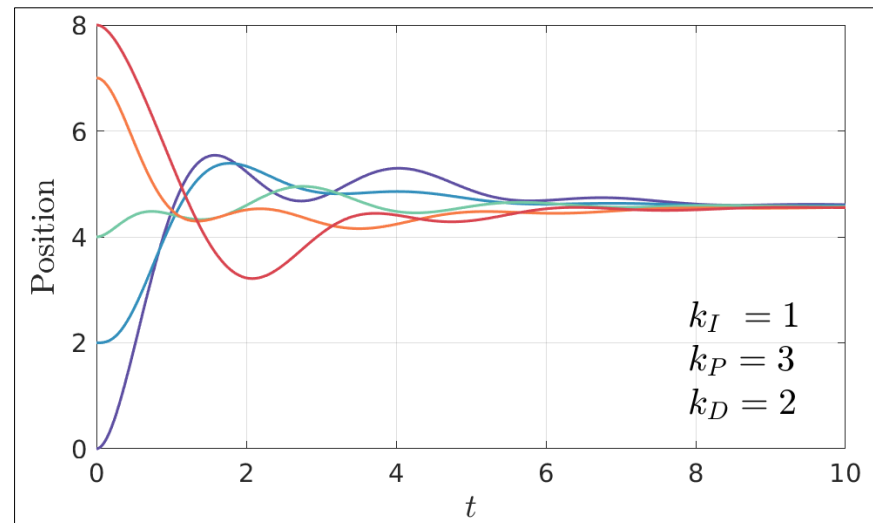
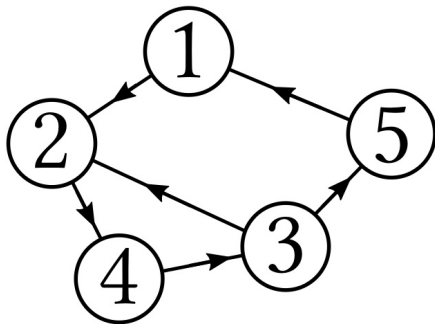
Adding **integral control**...

$$\xi_i \equiv \int_0^t r_i(\tau) d\tau \quad \Rightarrow \quad u_i = - \sum_{j=1}^N a_{ij} \left(\mathbf{k}_I (\xi_i - \xi_j) + k_P (r_i - r_j) + k_D (v_i - v_j) \right)$$

Single-agent dynamics: $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ N-agent state: $\mathbf{x}_G = \begin{bmatrix} \boldsymbol{\xi} \\ \mathbf{r} \\ \mathbf{v} \end{bmatrix}$

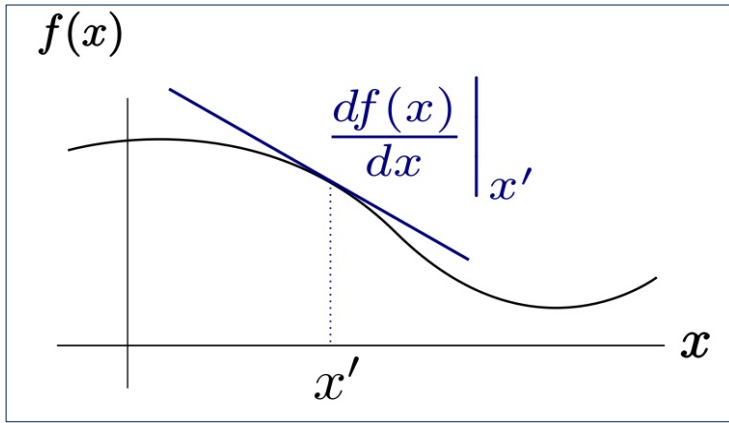
PID Consensus: Closed-Loop EOM

$$\dot{\mathbf{x}}_G = (A \otimes I_N - BK \otimes L) \mathbf{x}_G = \begin{bmatrix} \mathbf{0} & I_N & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & I_N \\ -k_I L & -k_P L & -k_D L \end{bmatrix} \mathbf{x}_G,$$

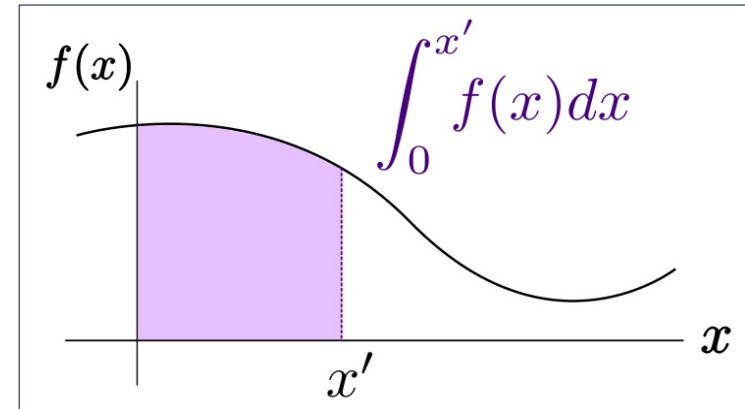


Integrals and derivatives of common experience can only be “wholly” applied:

A “whole” derivative of $f(x)$



A “whole” integral of $f(x)$



Similarly, we can apply derivatives or integrals any (natural) number of times:

$$\underbrace{\frac{d}{dx} \frac{d}{dx} \cdots \frac{d}{dx}}_{n \text{ times}} f(x) = D^n f(x)$$

$$\underbrace{\int dx'' \int dx' \cdots \int dx}_{n \text{ times}} f(x) = D^{-n} f(x)$$

Common derivative and integral operators are **integer-ordered**:

$$D^n, \quad n \in \mathbb{Z}$$

*Can we generalize to **real-ordered** derivatives?*

Derivatives of a power function:

$$\frac{d}{dx}(x^m) = mx^{m-1}$$

$$\frac{d^2}{dx^2}(x^m) = m(m-1)x^{m-2}$$

\vdots

$$\frac{d^n}{dx^n}(x^m) = m(m-1)\cdots(m-n+1)x^{m-n}$$

In general, this can be written

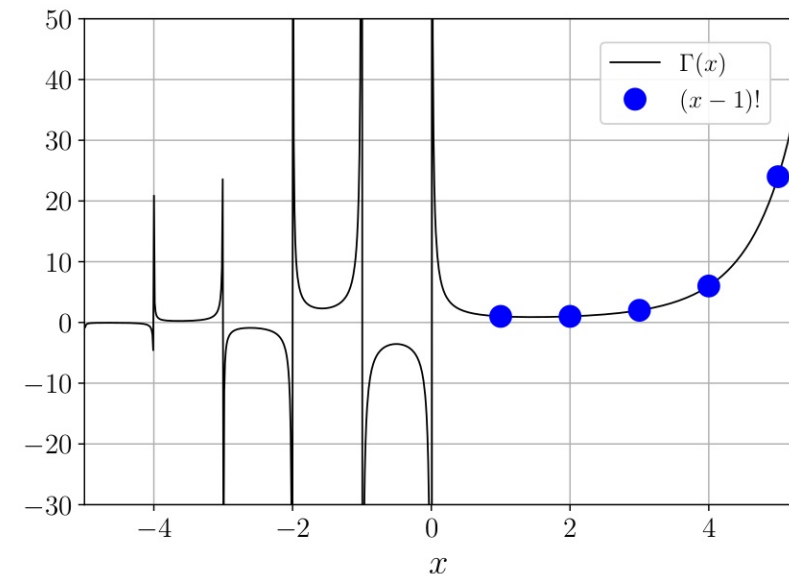
$$\frac{d^n}{dx^n}(x^m) = \frac{m!}{(m-n)!}x^{m-n}$$

for $m, n \in \mathbb{Z}, \quad m \geq n$

Euler's *generalization* of the factorial function:

$$(n-1)! \quad \longrightarrow \quad \Gamma(z) = \int_0^\infty x^{z-1}e^{-x}dx = (z-1)!$$

*Valid for all real numbers z
(excluding the negative integers)*

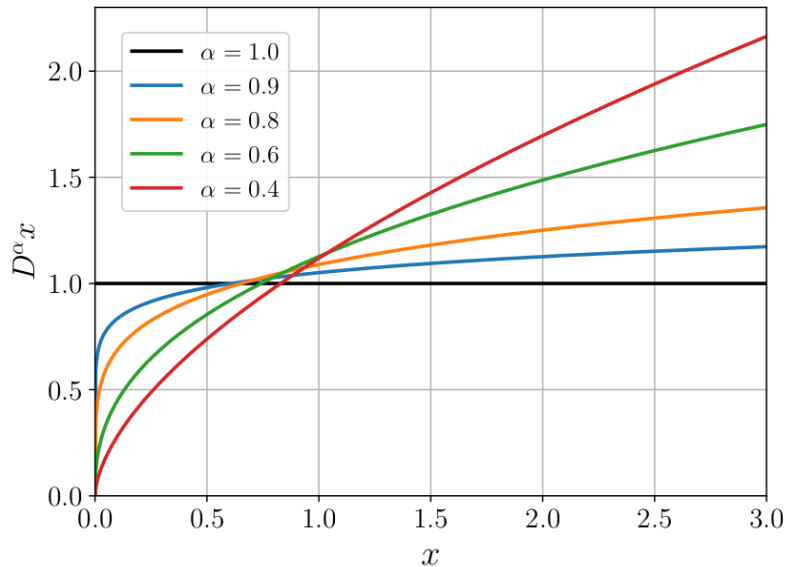


We can therefore *continue* the derivative of a power function to **any real order**!

“Fractional” derivative:

$$\frac{d^\alpha}{dx^\alpha} (x^m) = \frac{\Gamma(m+1)}{\Gamma(m-\alpha+1)} x^{m-\alpha}, \quad m \in \mathbb{Z}, \alpha \in \mathbb{R}$$

Example: Fractional derivatives of x

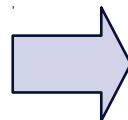


e.g., half-derivative of x

$$\frac{d^{1/2}}{dx^{1/2}} x = \frac{\Gamma(2)}{\Gamma(3/2)} x^{1/2} = \frac{2}{\sqrt{\pi}} x^{1/2}$$

Details aside...

Fractional calculus



Fractional derivatives and integrals of **general functions**

Derivatives can now be “continued” to non-integer order

$$\frac{d^n f(x)}{dx^n}, n \in \mathbb{Z} \quad \longrightarrow \quad D^\alpha f(x) \equiv \frac{d^\alpha f(x)}{dx^\alpha}, \alpha \in \mathbb{R}$$

...which we can use to build the...

Fractional PID^α consensus controller:

$$u_i = - \sum_{j=1}^N a_{ij} \left(k_I (\xi_i - \xi_j) + k_P (r_i - r_j) + k_D D^{\alpha_D} (r_i - r_j) \right)$$

- ▶ Generalizing the control law in two ways:
 - Introduced *integral control*: $PD \rightarrow PID$
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Proof of standard consensus control stability relied on the **state transition matrix** derived from the **state equations**

$$\dot{\mathbf{x}} = A\mathbf{x} + B\mathbf{u}$$

For fractional control, we need the *pseudostate equations*

Single agent:

$$u = -k_P r - k_D D^{0.5} r$$

$$\mathbf{X} = \begin{bmatrix} r \\ D^{0.5} r \\ D^1 r \\ D^{1.5} r \end{bmatrix} \quad \longrightarrow \quad D^{0.5} \mathbf{X} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \mathbf{X} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} u$$

Number of components in pseudostate:

PD Control: $n = 2/\alpha$

PID Control: $n = 3/\alpha$

Pseudostate equation

$$D^\alpha \mathbf{X} = \tilde{A} \mathbf{X} + \tilde{B} u$$

Now, for N agents...

► Fractional PID^α Consensus

$$u_i = - \sum_{j=1}^N a_{ij} \left(k_I (\xi_i - \xi_j) + k_P (r_i - r_j) + k_D D^{\alpha_D} (r_i - r_j) \right)$$

► Closed-Loop EOM from Pseudostate Equation

$$D^{\alpha} \mathbf{X} = \underbrace{(\tilde{A} \otimes I_N - \tilde{B} \tilde{K} \otimes L)}_{(nN \times nN)\text{-dimensional, } n = 3/\alpha} \mathbf{X} = \Gamma \mathbf{X}$$

► Solutions/stability found through the *pseudostate transition matrix*

$$\Phi(t, 0) = e^{\Gamma t} \longrightarrow \Phi(t, 0) = E_{\alpha}[\Gamma t^{\alpha}]$$

Mittag-Leffler function

Closed-loop EOM:
(fractional PID consensus) $D^\alpha \mathbf{X} = (\tilde{A} \otimes I_N - \tilde{B}\tilde{K} \otimes L)\mathbf{X} = \Gamma \mathbf{X}$

Theorem: Stability of Fractional PID^α Consensus Control

The closed-loop system will asymptotically reach consensus iff

- 1) Γ has exactly n zero-eigenvalues
- 2) All other eigenvalues satisfy $|\arg \lambda_i| > \alpha \frac{\pi}{2}$

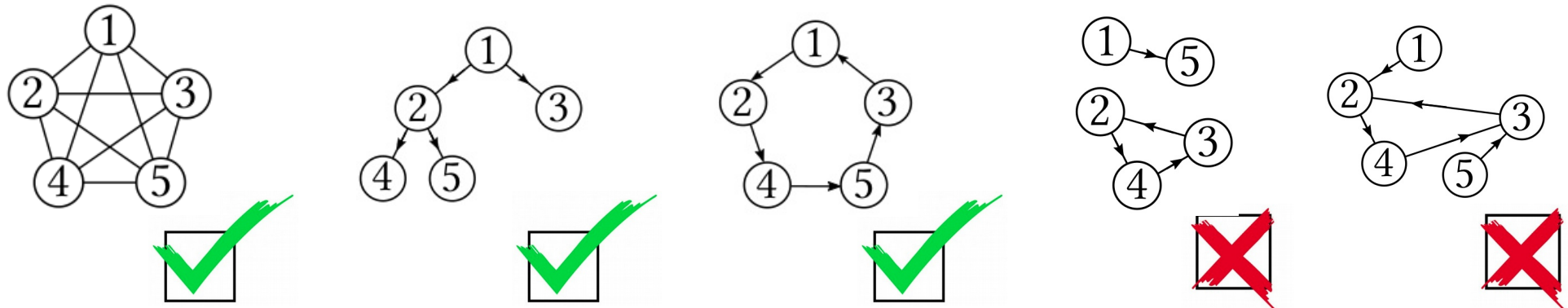
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Condition 1 is satisfied as long as the communication topology is “connected”



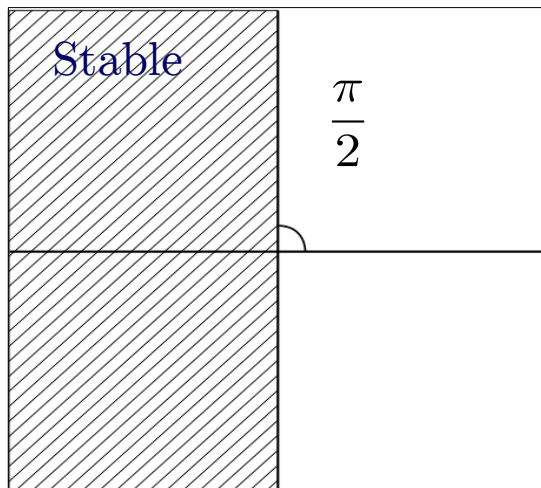
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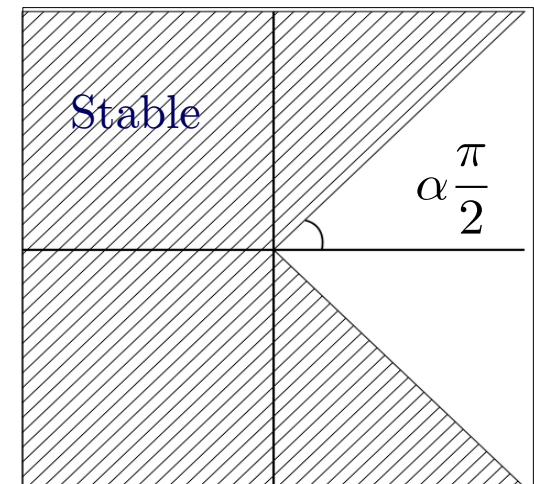
- 1) Γ has exactly n zero-eigenvalues
- 2) All other eigenvalues satisfy $|\arg \lambda_i| > \alpha \frac{\pi}{2}$

Integer order system



Condition 2 is an instance
of **Matignon's Theorem**

Fractional order system



- ▶ Generalizing the control law in two ways:
 - Introduced *integral control*: $PD \rightarrow PID$
 - Utilized *fractional derivatives*: $PID \rightarrow PID^\alpha$
- ▶ Proving stability of the PID^α controlled system
- ▶ Establishing conditions on gains for stability
- ▶ Showing numerically that PID^α can **outperform** PD/PID

I'll outline for PID control. Procedure for PID^α control is analogous.

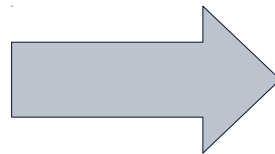
Eigenvalues of Γ are solutions to the **characteristic equation**

$$\det(\lambda I_{3N} - \Gamma) = \prod_{i=1}^N (\lambda^3 + k_D \mu_i \lambda^2 + k_P \mu_i \lambda + k_I \mu_i) = 0$$

This is a **product of N third-order polynomials** (one for each L eigenvalue).

For stability, non-zero eigenvalues λ **must be in the left-half plane.**

Communication topology
eigenvalues are in general
complex



$$\mu_i = a_i + ib_i$$

Nonzero closed-loop eigenvalues λ :
(associated with μ_i)

$$\lambda^3 + k_D(a + ib)\lambda^2 + k_P(a + ib)\lambda + k_I(a + ib) = 0$$

Trace the boundary of stability

- ▶ At this boundary, characteristic equation provides:

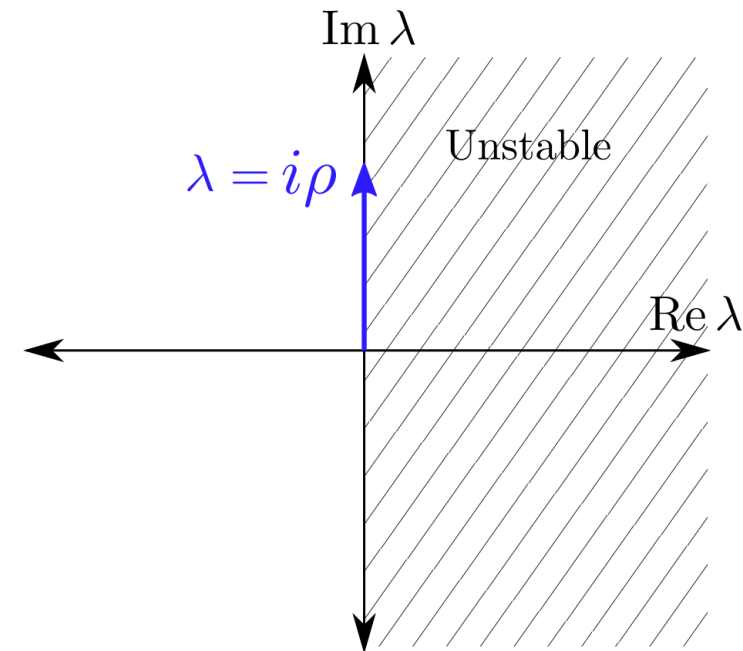
Imaginary part: $ak_D\rho^2 + bk_P\rho - ak_I = 0$

Real part: $\rho^3 + bk_D\rho^2 - ak_P\rho - bk_I = 0$

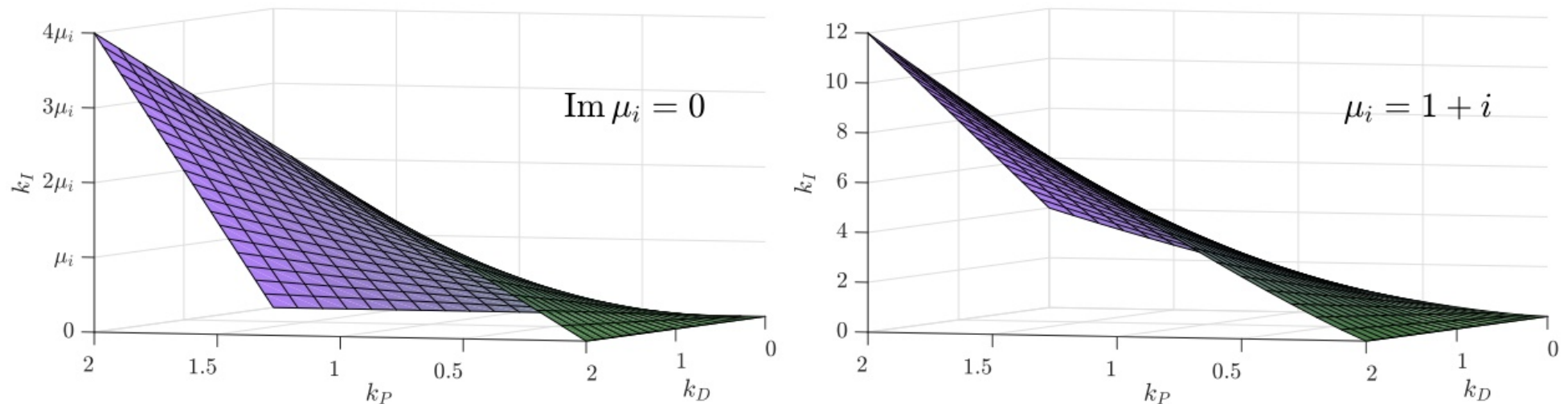
- ▶ Equation 1 \rightarrow eliminate ρ

Equation 2 \rightarrow provides **three-dimensional hypersurface** separating stable and unstable regions:

$$S_i(k_P, k_I, k_D) = 0$$



Stability region in **gain-space** corresponding to this non-zero eigenvalue:



Volume V_i **below** the surface corresponds to **stable region of gain-space**.

Since we need the gains to be in this stable volume for **all** eigenvalues $\mu_2, \mu_3, \dots, \mu_N$,

PID consensus controller for connected system is stable for

$$\{k_P, k_I, k_D\} \in V_2 \cap V_3 \cap \dots \cap V_N$$

...or, equivalently,

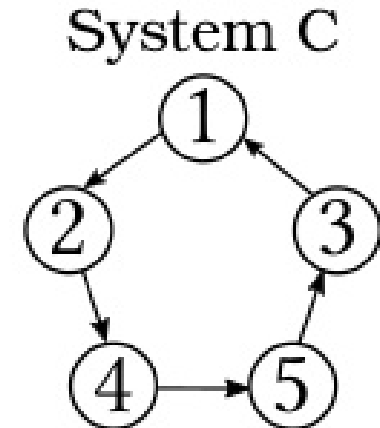
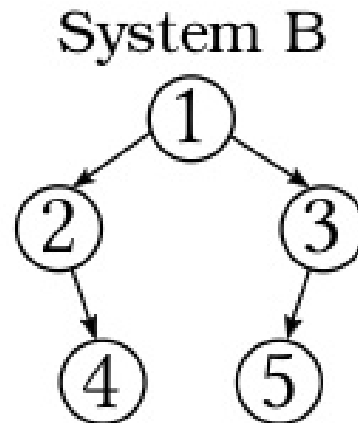
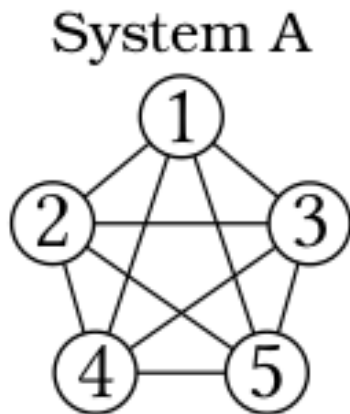
Gain conditions for PID Consensus Control

PID consensus control is asymptotically stable iff

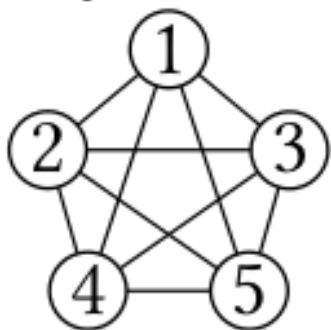
$$k_I < \min_i \left\{ \left(a_i + \frac{b_i^2}{a_i} \right) k_D k_P + \left(\frac{b_i}{a_i} \sqrt{a_i + \frac{b_i^2}{a_i}} \right) k_P^{3/2} \right\}, \quad i = 2, 3, \dots, N$$

where $a_i = \operatorname{Re} \mu_i$, $b_i = \operatorname{Im} \mu_i$.

We illustrate for a few cases...



System A



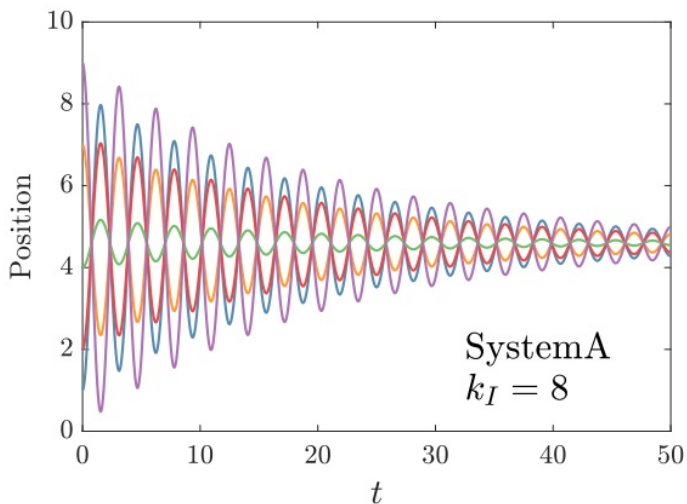
$$\text{eig } L = \{0, 5, 5, 5, 5\}$$

Stability Condition on Gains:

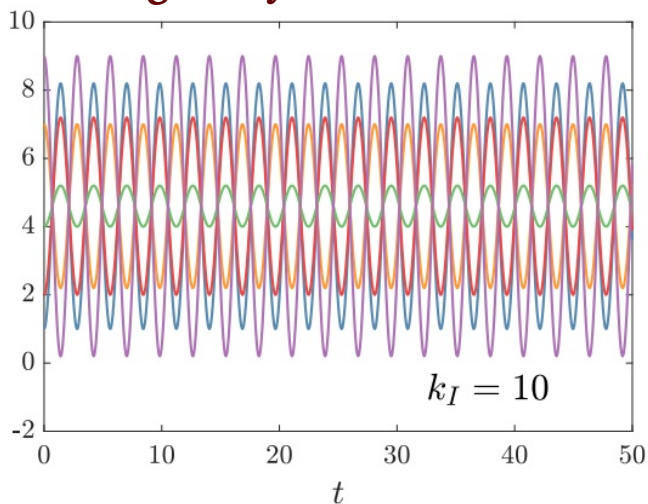
$$k_I < \min_i \left\{ \left(a_i + \frac{b_i^2}{a_i} \right) k_D k_P + \left(\frac{b_i}{a_i} \sqrt{a_i + \frac{b_i^2}{a_i}} \right) k_P^{3/2} \right\}$$

$$k_P = 1, \quad k_D = 2 \quad \Rightarrow \quad k_I < 10$$

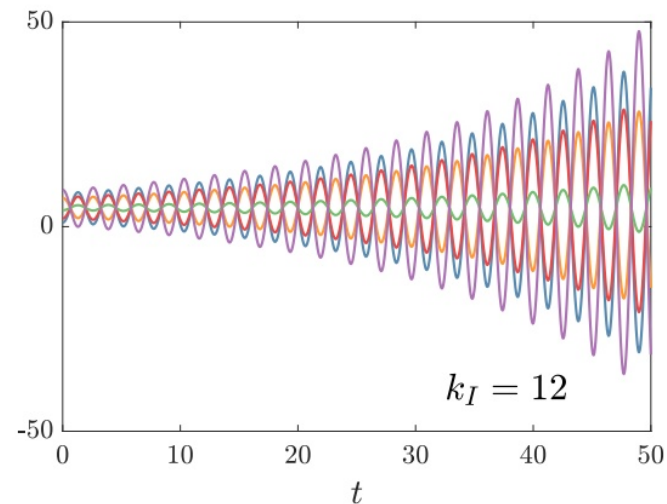
Stable



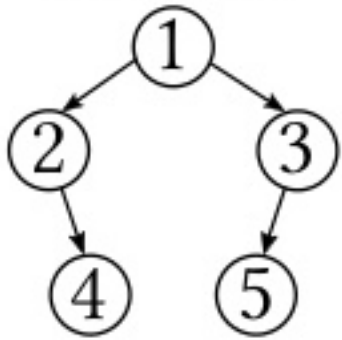
Marginally Stable



Unstable



System B



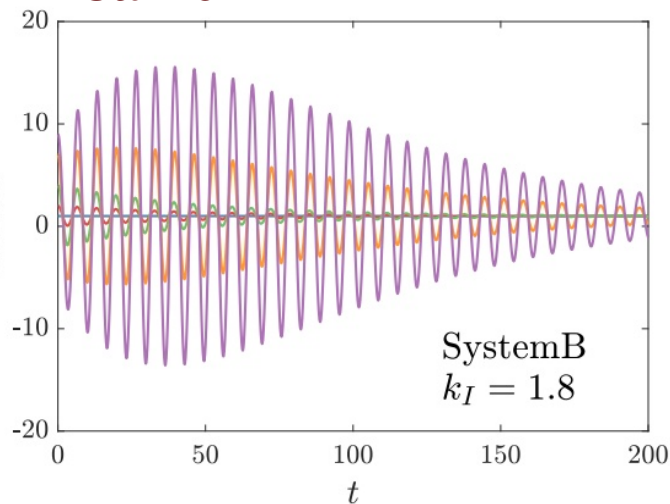
$$\text{eig } L = \{0, 1, 1, 1, 1\}$$

Stability Condition on Gains:

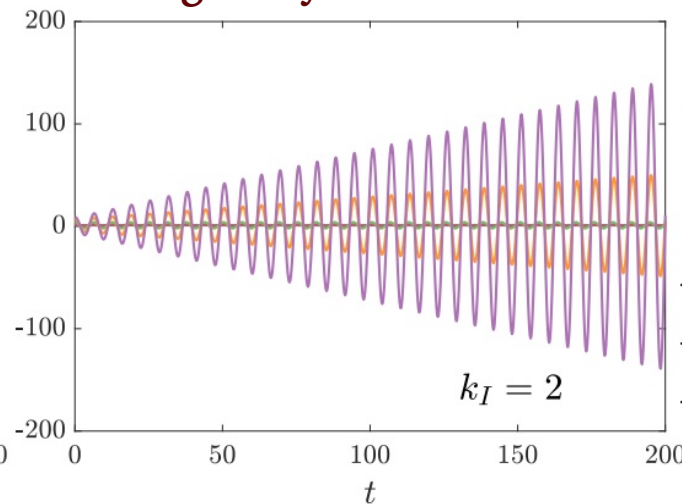
$$k_I < \min_i \left\{ \left(a_i + \frac{b_i^2}{a_i} \right) k_D k_P + \left(\frac{b_i}{a_i} \sqrt{a_i + \frac{b_i^2}{a_i}} \right) k_P^{3/2} \right\}$$

$$k_P = 1, \quad k_D = 2 \quad \Rightarrow \quad k_I < 2$$

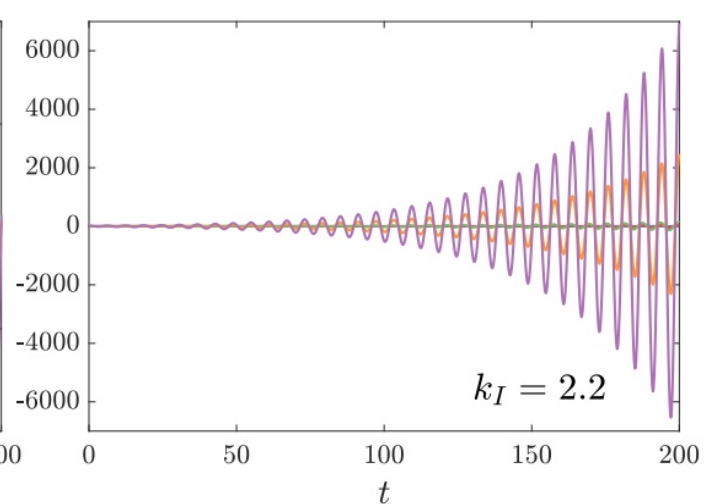
Stable



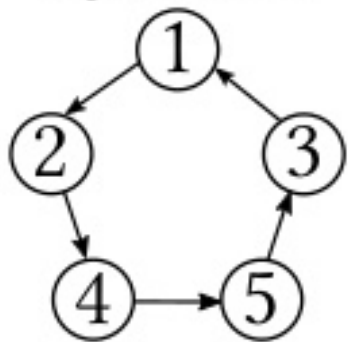
Marginally Stable



Unstable



System C



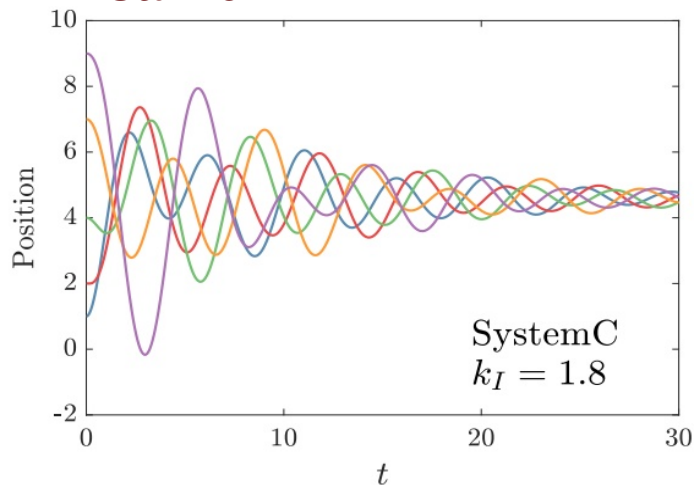
Stability Condition on Gains:

$$k_I < \min_i \left\{ \left(a_i + \frac{b_i^2}{a_i} \right) k_D k_P + \left(\frac{b_i}{a_i} \sqrt{a_i + \frac{b_i^2}{a_i}} \right) k_P^{3/2} \right\}$$

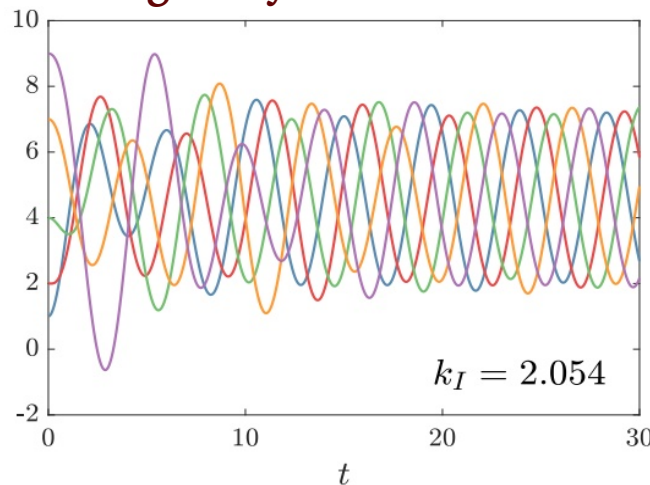
$$k_P = 1, k_D = 2 \Rightarrow k_I < 2.054$$

$$\text{eig } L = \begin{cases} 0 \\ 0.69 \pm 0.95i \\ 1.81 \pm 0.59i \end{cases}$$

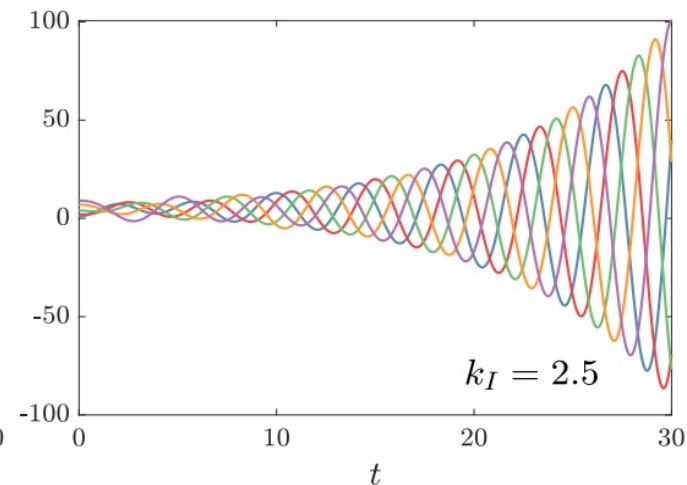
Stable



Marginally Stable



Unstable



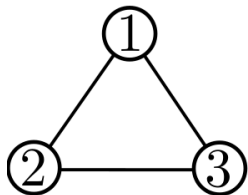
Similar result for fractional PID^α consensus control

$$u_i = - \sum_{j=1}^N a_{ij} \left(k_I (\xi_i - \xi_j) + k_P D^{\delta\alpha} (\xi_i - \xi_j) + k_D D^{q\alpha} (\xi_i - \xi_j) \right)$$

Gain Conditions for Fractional PID Consensus Stability (Fully connected topology)

$$k_P > k_I \tan \left(\frac{q\alpha\pi}{2} \right) \left(\frac{-k_I}{k_D \cos \left(\frac{q\alpha\pi}{2} \right)} \right)^{-\frac{1}{q\alpha}} + \frac{1}{N} \left(\frac{-k_I}{k_D \cos \left(\frac{q\alpha\pi}{2} \right)} \right)^{\frac{2}{q\alpha}}$$

Example: 3-Agent, PID^{0.5} Consensus

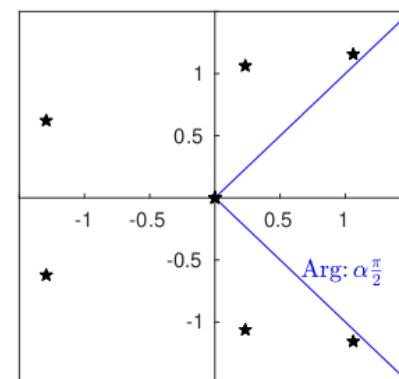
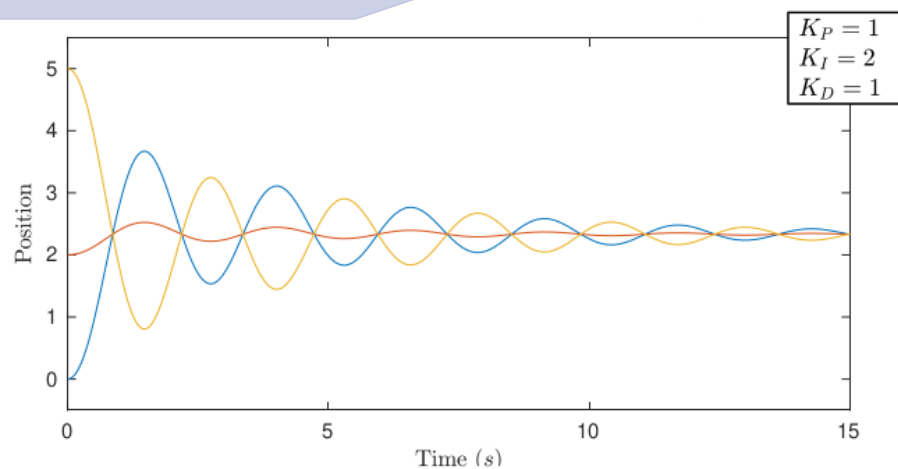


Choosing $k_D = 1$, $k_I = 2$, \Rightarrow

$$k_P > 0.33$$

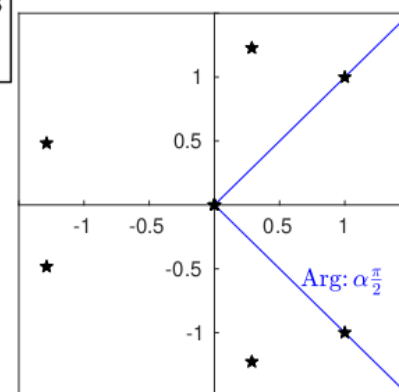
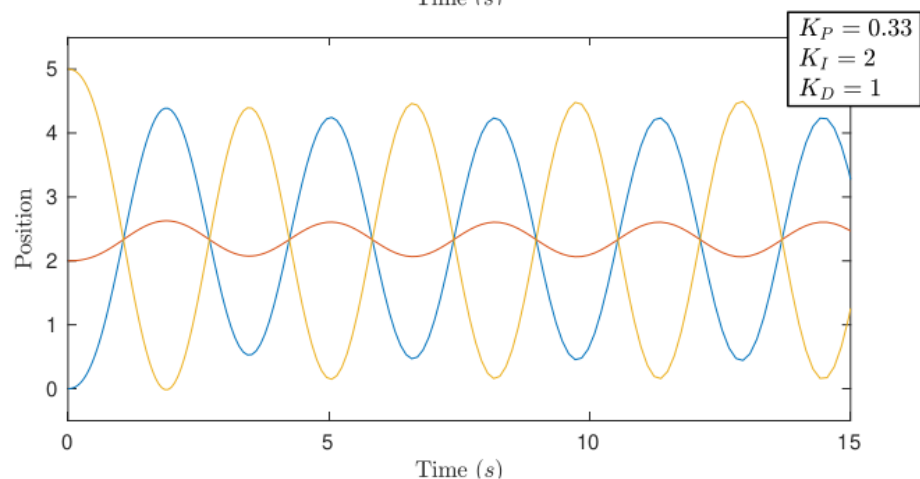
Stable

$$k_P = 1 > 0.33$$



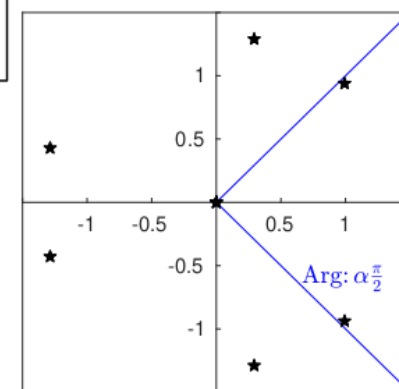
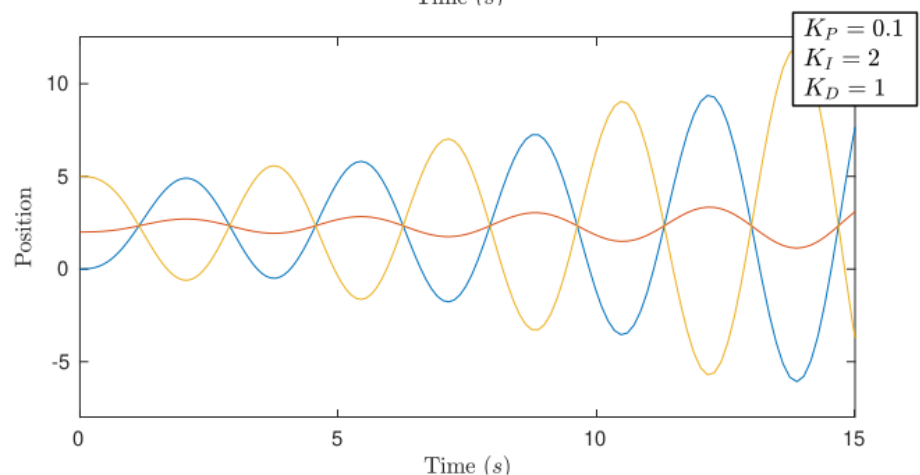
Marginally Stable

$$k_P = 0.33$$



Unstable

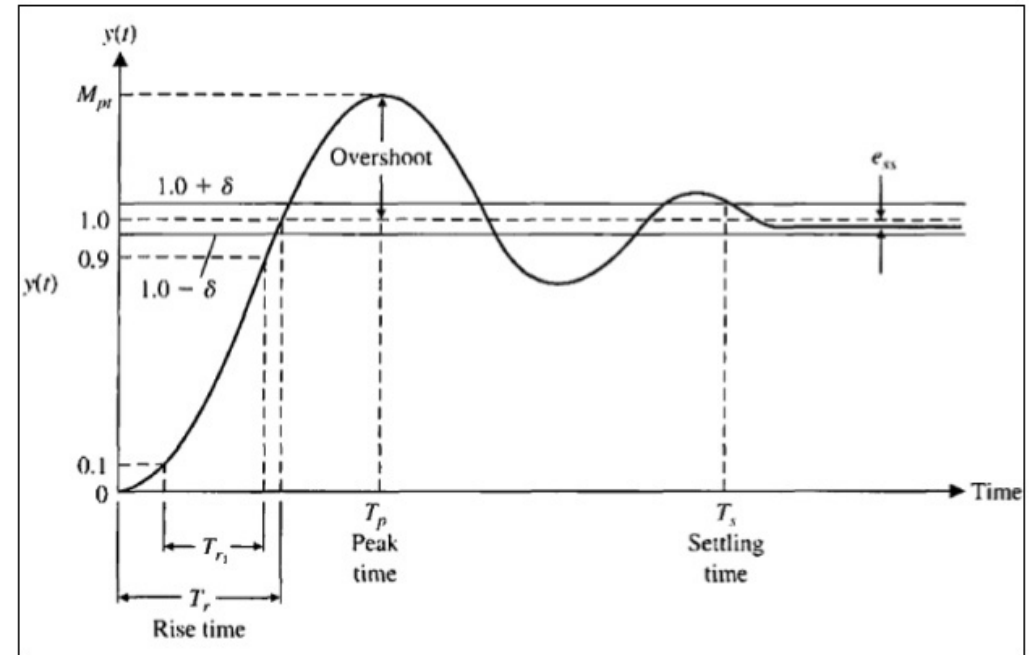
$$k_P = 0.1 < 0.33$$



- ▶ Generalizing the control law in two ways:
 - Introduced *integral control*: $PD \rightarrow PID$
 - Utilized *fractional derivatives*: $PID \rightarrow PID^\alpha$
- ▶ Proving stability of the PID^α controlled system
- ▶ Establishing conditions on gains for stability
- ▶ Demonstrating that PID^α can **outperform** PD/PID

To compare controllers, we will consider some common performance measures:

- Settling Time
- Overshoot
- Integrated Control
(\propto fuel cost)



These can be defined analogously (and in a meaningful way) for consensus systems.

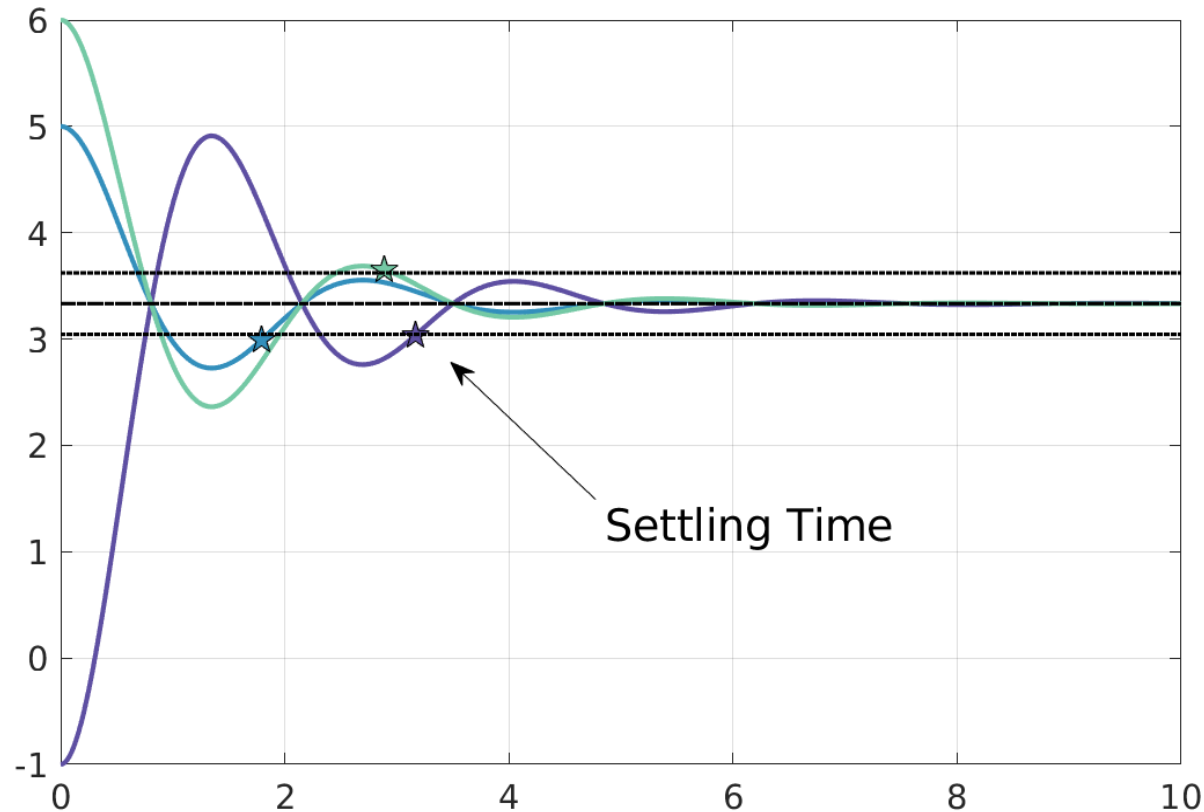
► Settling Time

- Find average distance of initial positions from consensus value

$$\overline{\delta x_0}$$

- Define settling time window:

$$x_{\text{consensus}} \pm (10\% \times \overline{\delta x_0})$$

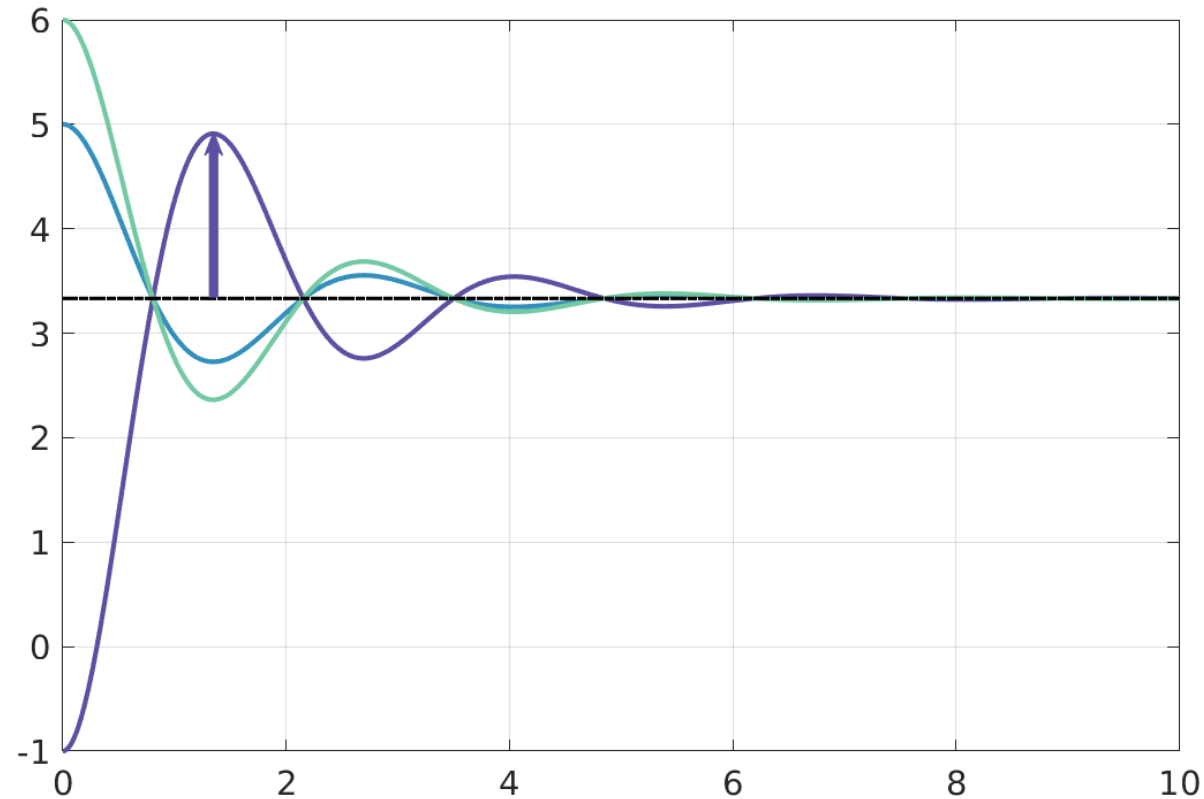


Settling time is time of **last agent** to reach and remain within this window.

► Overshoot

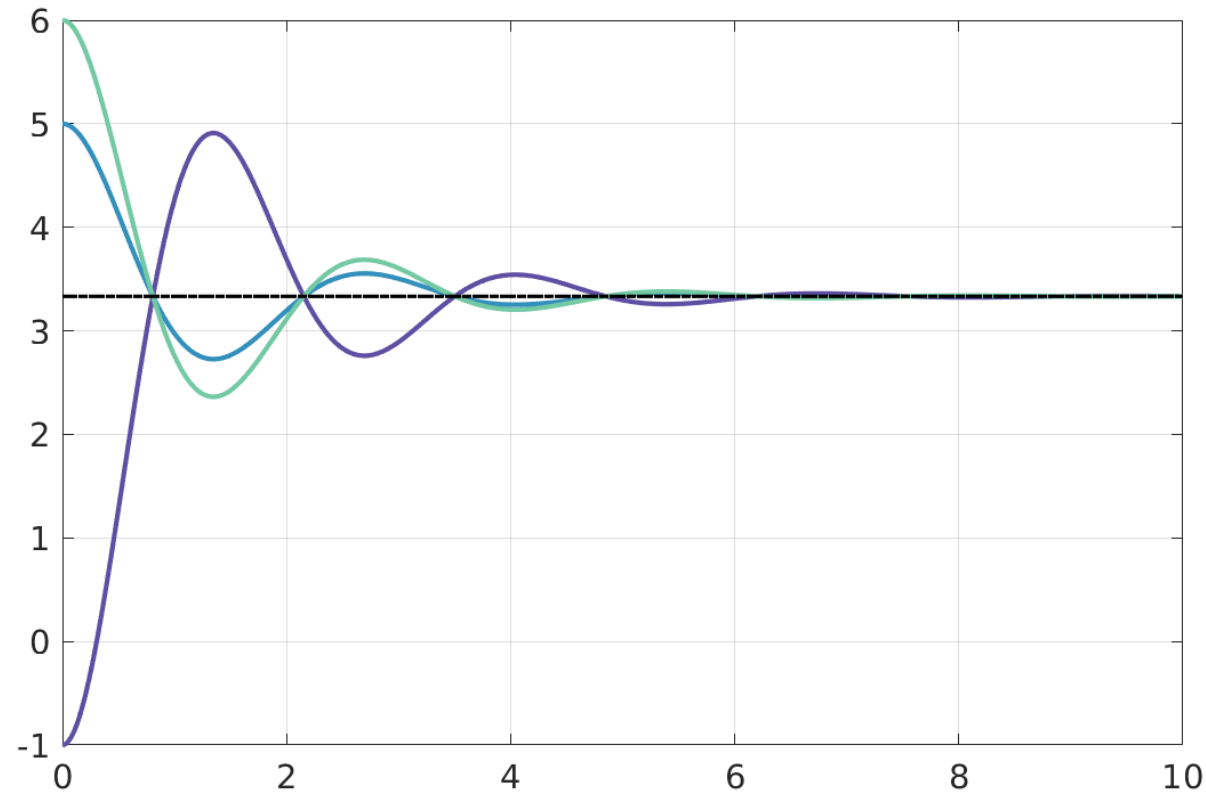
- Find **largest** distance between consensus value and agent
- Normalize this distance by dividing by initial distance to consensus value.

⇒ Percent Overshoot



► Integrated Control

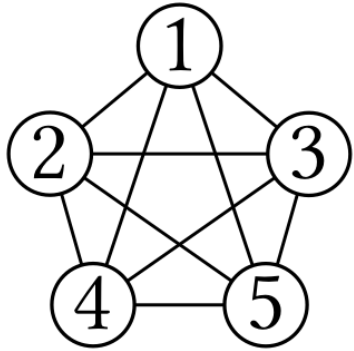
$$U = \sum_{i=1}^N \int_0^{\infty} |u_i(t)| dt$$



Lets now test some specific cases, and observe how these performance measures vary with fractional order of controller

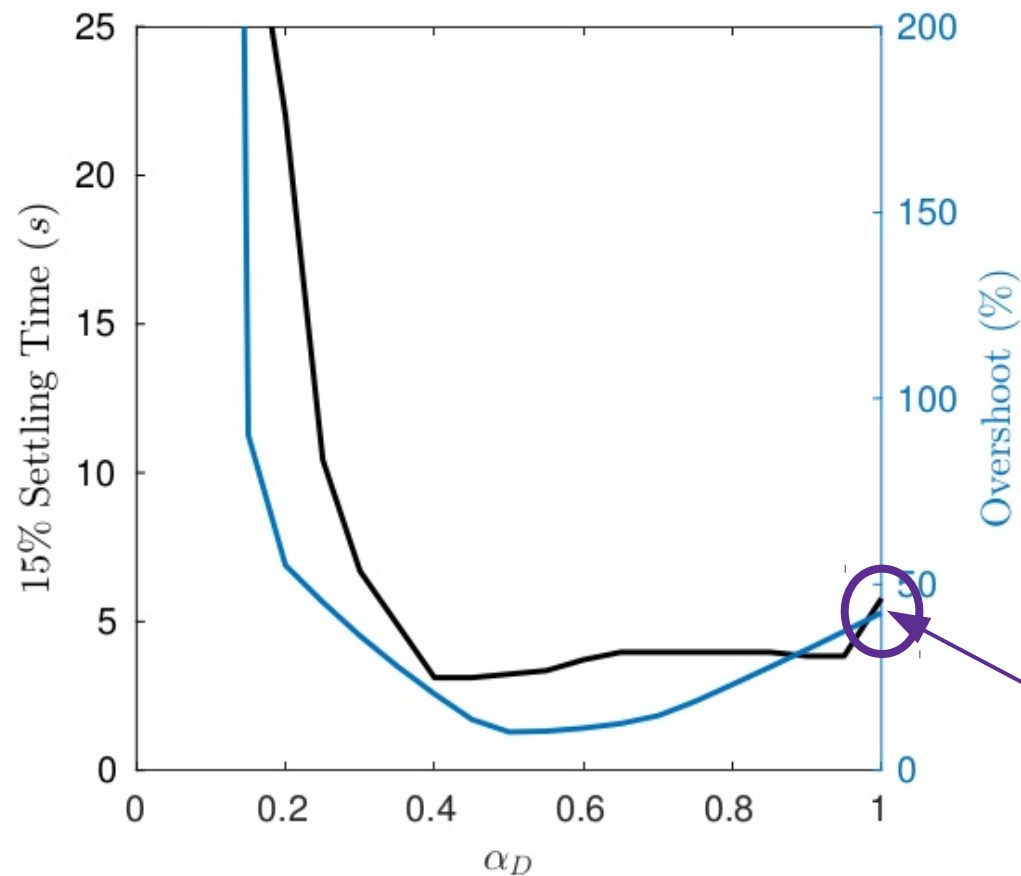
Comparing Integer-Order and Fractional-Order Consensus

System A



Pick a specific choice of gains and **vary the fractional derivative order**.

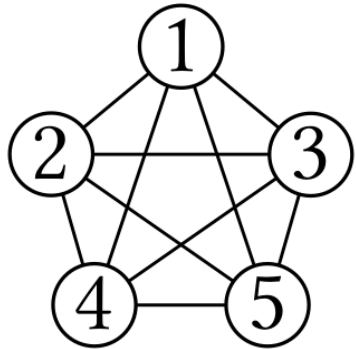
$$u_i = - \sum_{j=1}^N a_{ij} \left(k_I \int (x_i - x_j) dt + k_P (x_i - x_j) + k_D \underline{D^{\alpha_D}} (x_i - x_j) \right)$$



“Standard” PID Control

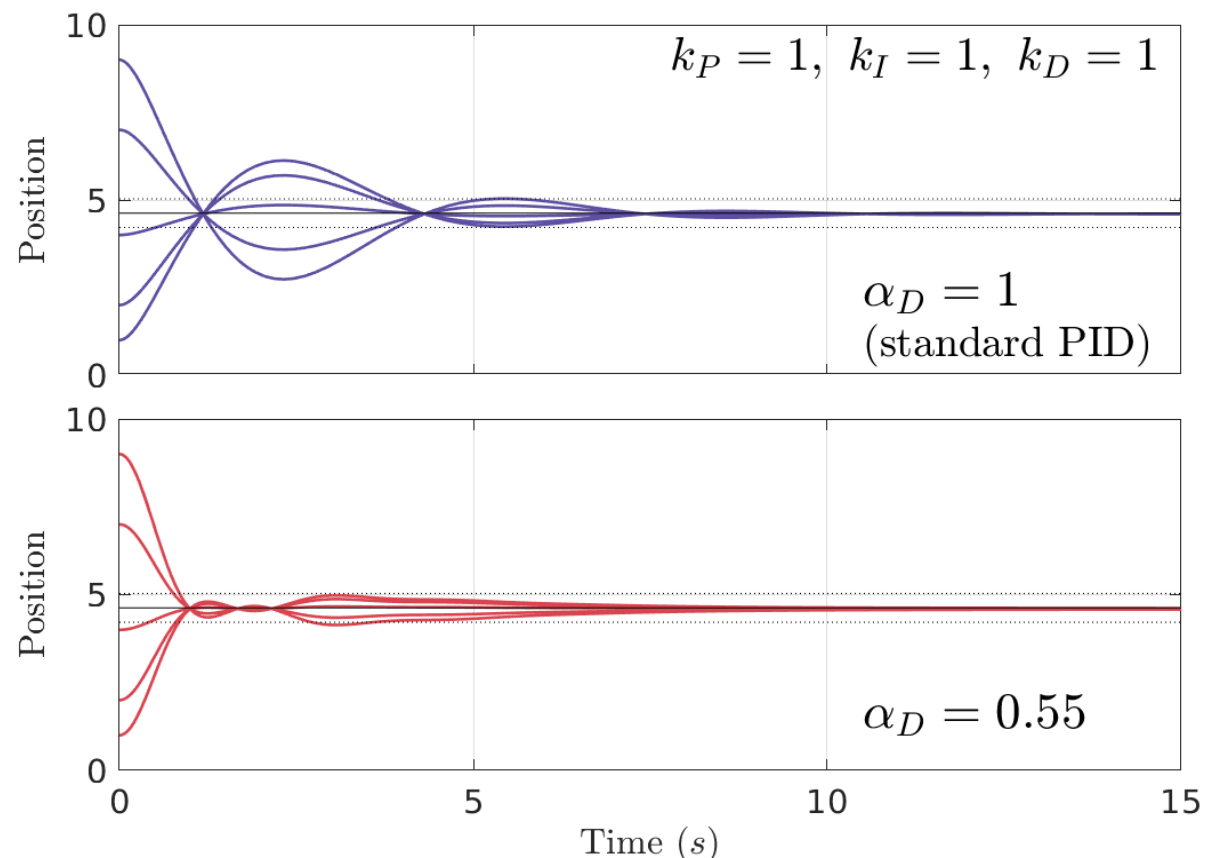
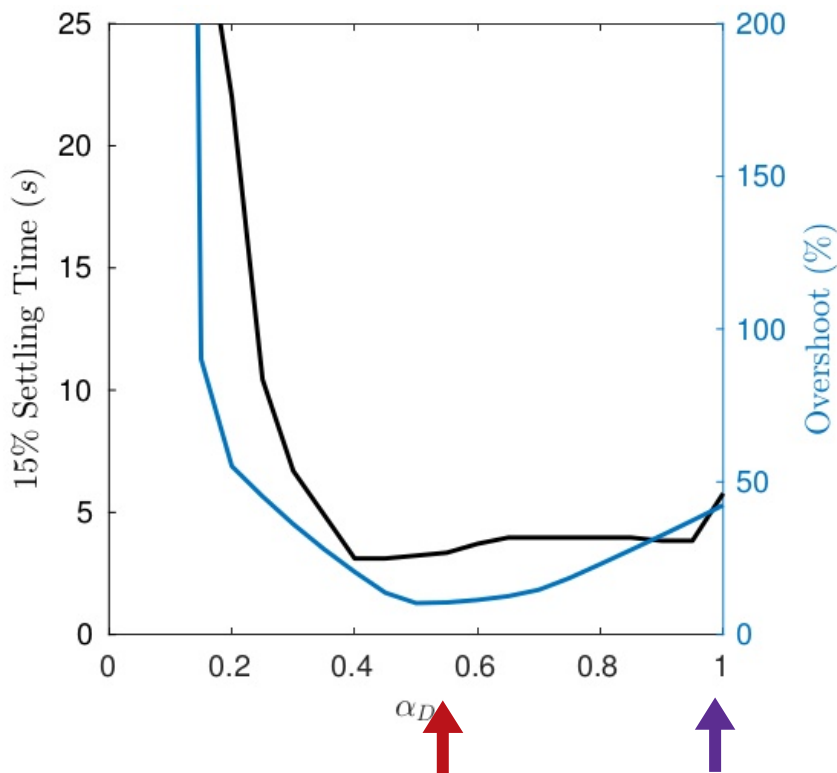
Comparing Integer-Order and Fractional-Order Consensus

System A



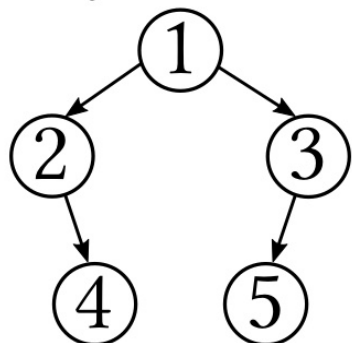
Pick a specific choice of gains and **vary the fractional derivative order**.

$$u_i = - \sum_{j=1}^N a_{ij} \left(k_I \int (x_i - x_j) dt + k_P (x_i - x_j) + k_D D^{\alpha_D} (x_i - x_j) \right)$$



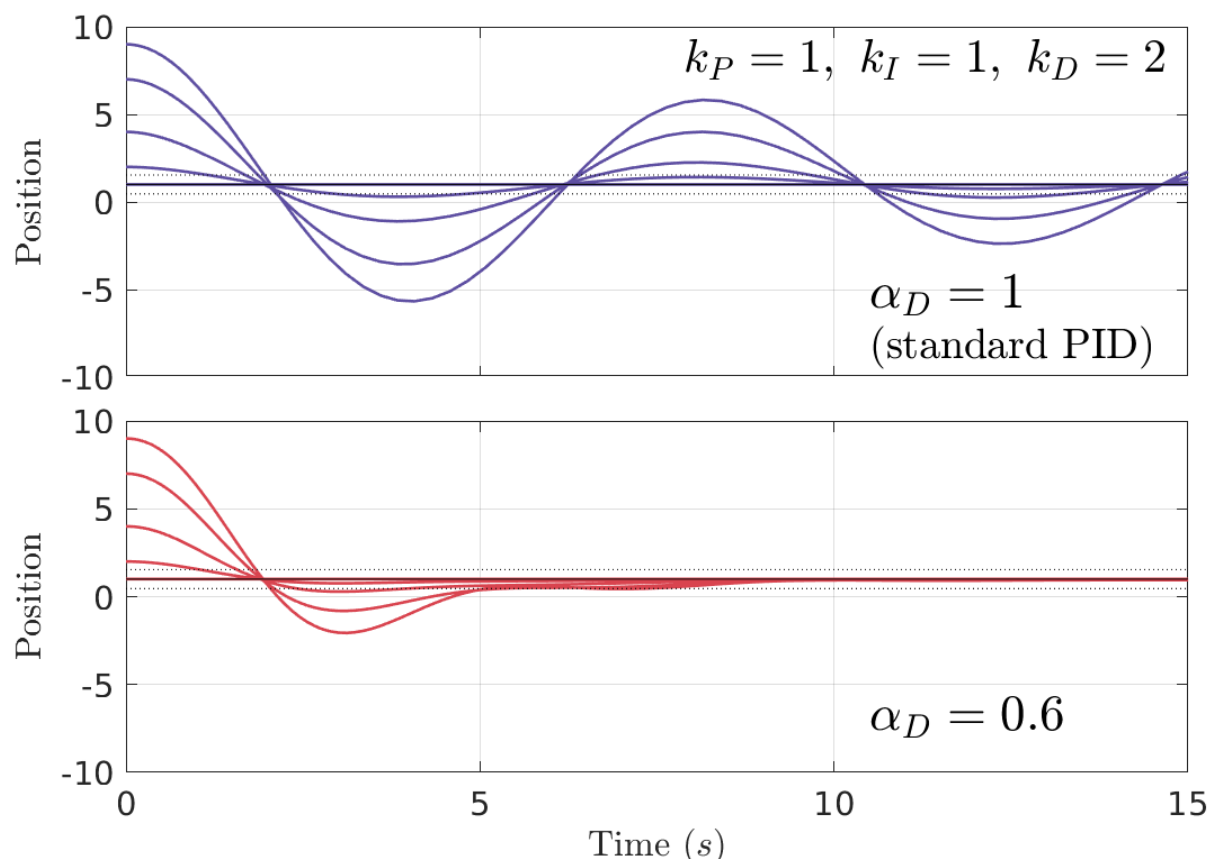
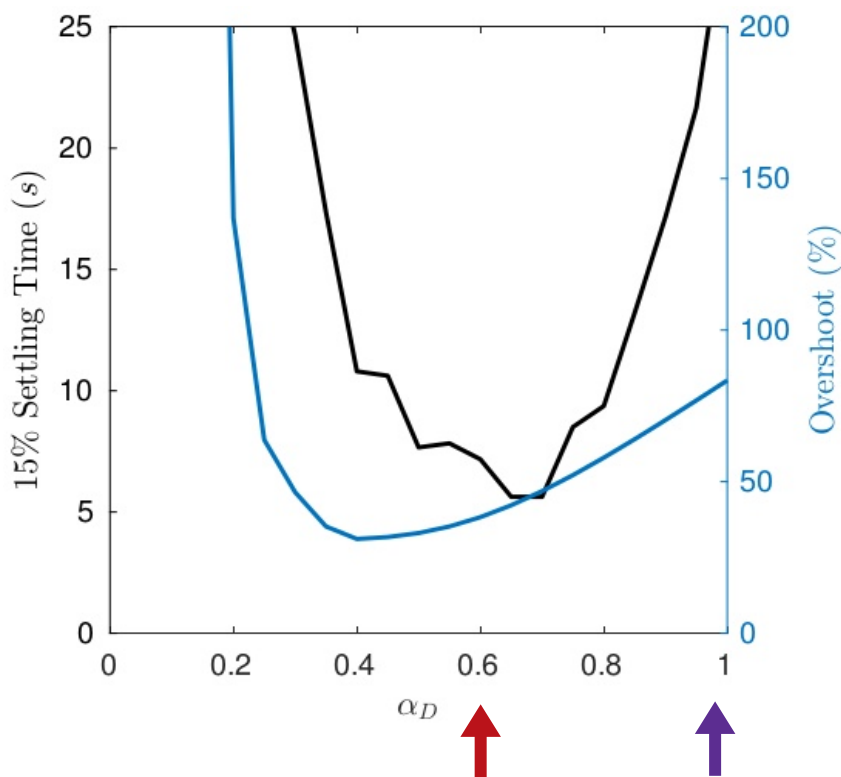
Comparing Integer-Order and Fractional-Order Consensus

System B

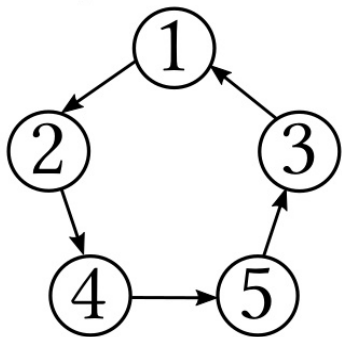


Pick a specific choice of gains and **vary the fractional derivative order**.

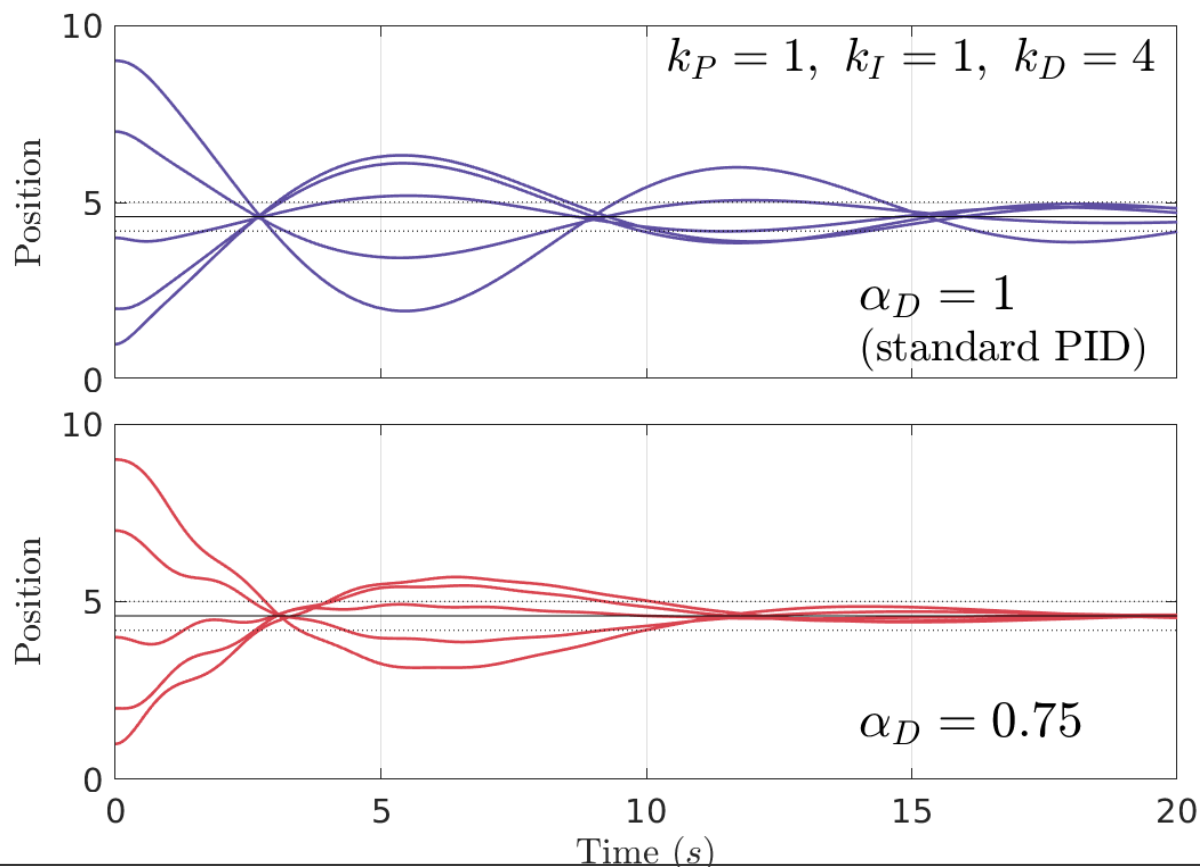
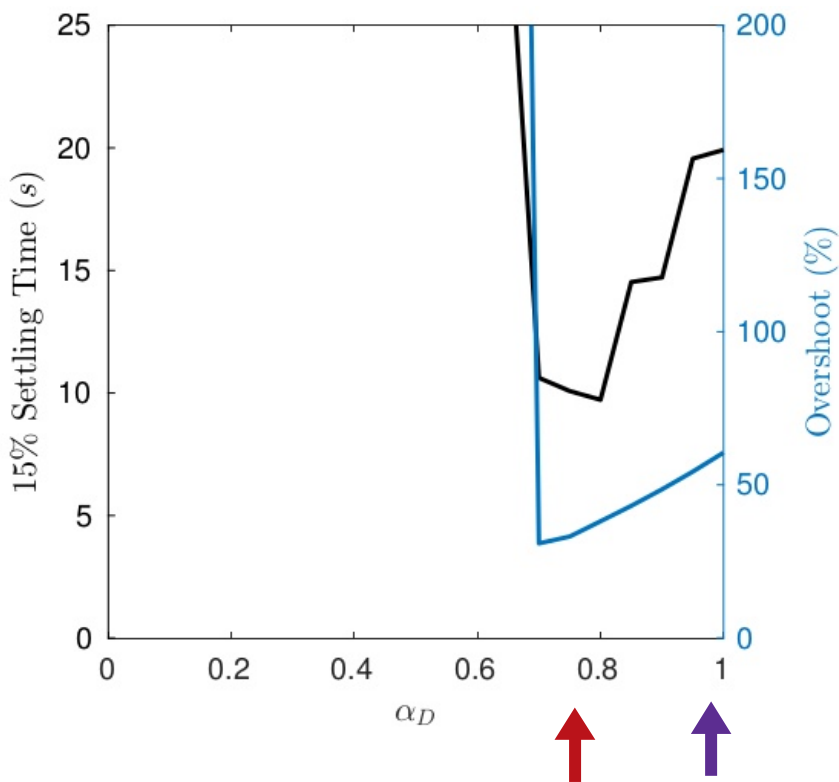
$$u_i = - \sum_{j=1}^N a_{ij} \left(k_I \int (x_i - x_j) dt + k_P (x_i - x_j) + k_D D^{\alpha_D} (x_i - x_j) \right)$$



System C

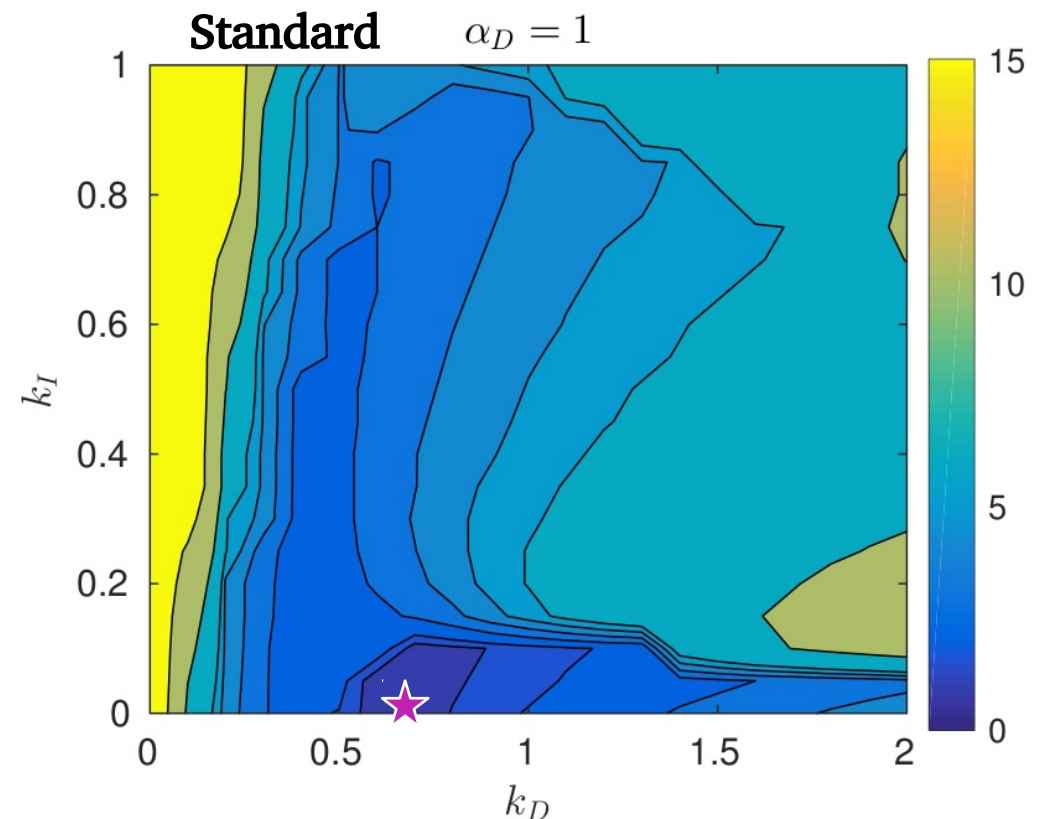


In all cases, varying the derivative order away from unity gives better performance



Concrete demonstration that fractional control can outperform standard control:
Survey over the parameter space

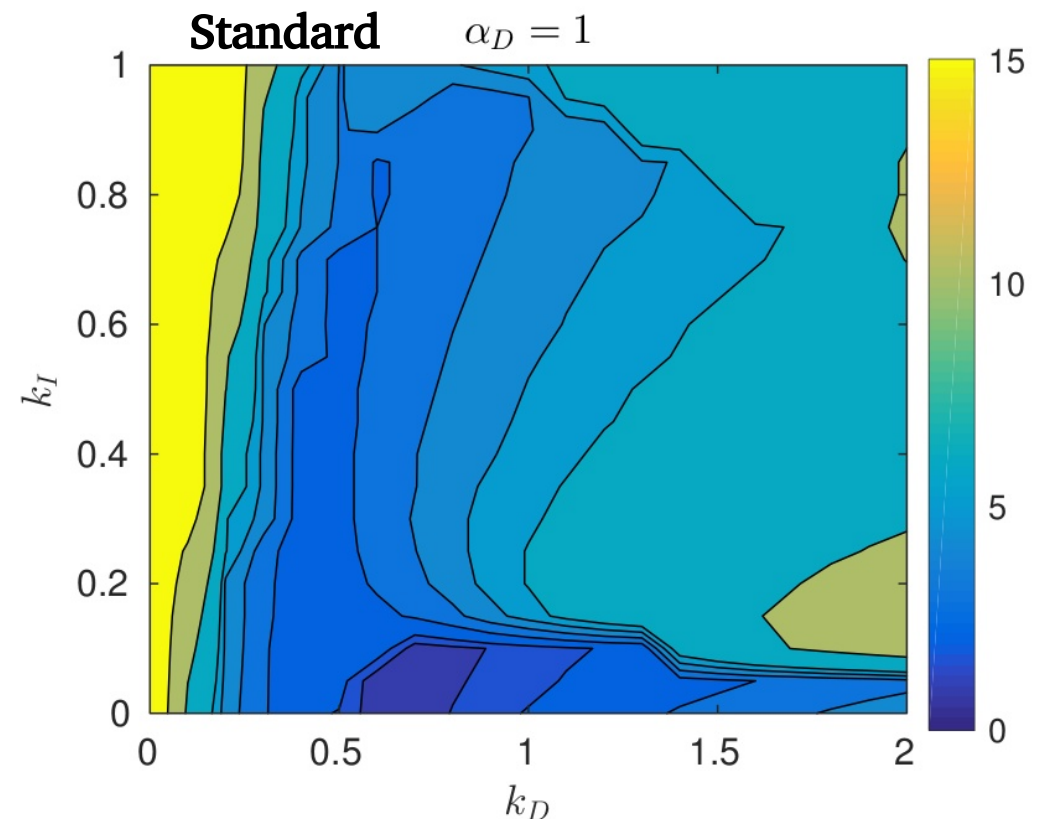
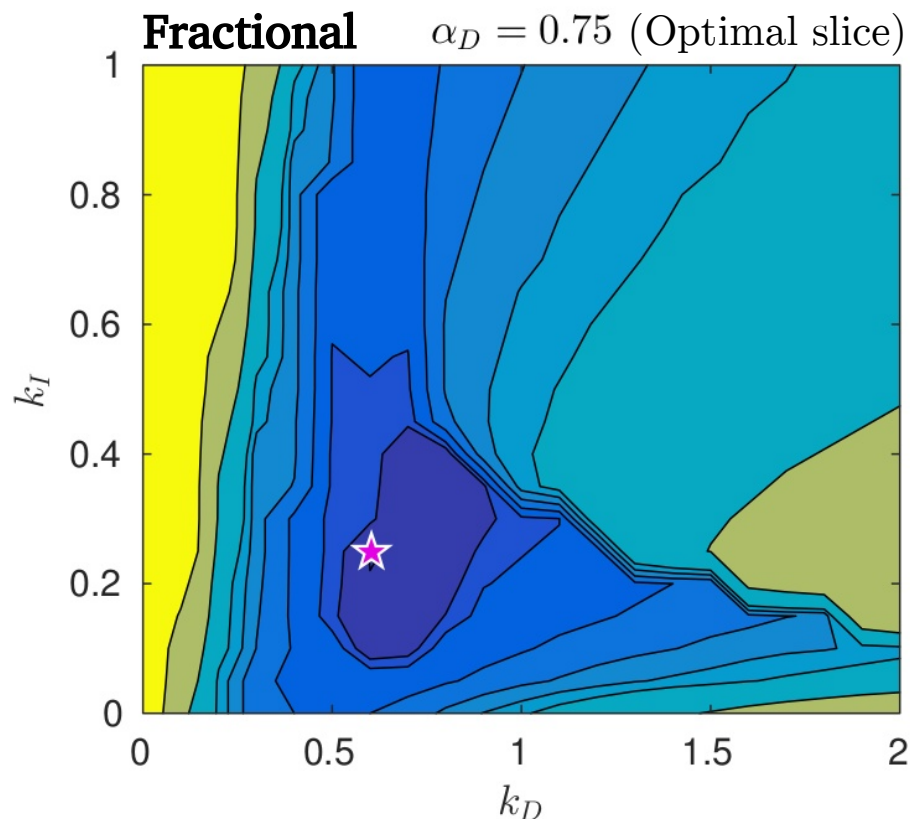
Choose $k_P = 1$, survey over $\{k_I, k_D, \alpha_D\}$ to find optimal settling time



Optimal settling time: $t_s = 1.067$ s

Concrete demonstration that fractional control can outperform standard control:
Survey over the parameter space

Choose $k_P = 1$, survey over $\{k_I, k_D, \alpha_D\}$ to find optimal settling time



Approximately 20% Improvement using fractional control.

Concrete demonstration that fractional control can outperform standard control:
Survey over the parameter space

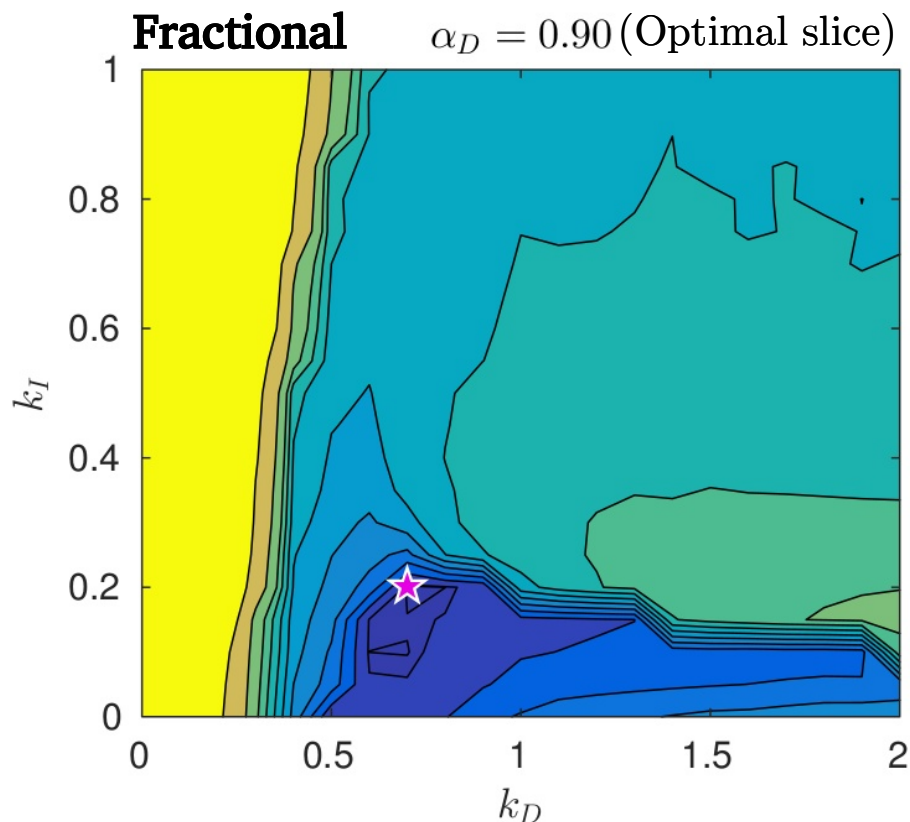
► Optimize both settling time *and* control effort (fuel cost)

Survey over parameter space and compute *geometric mean* of settling time and control effort.

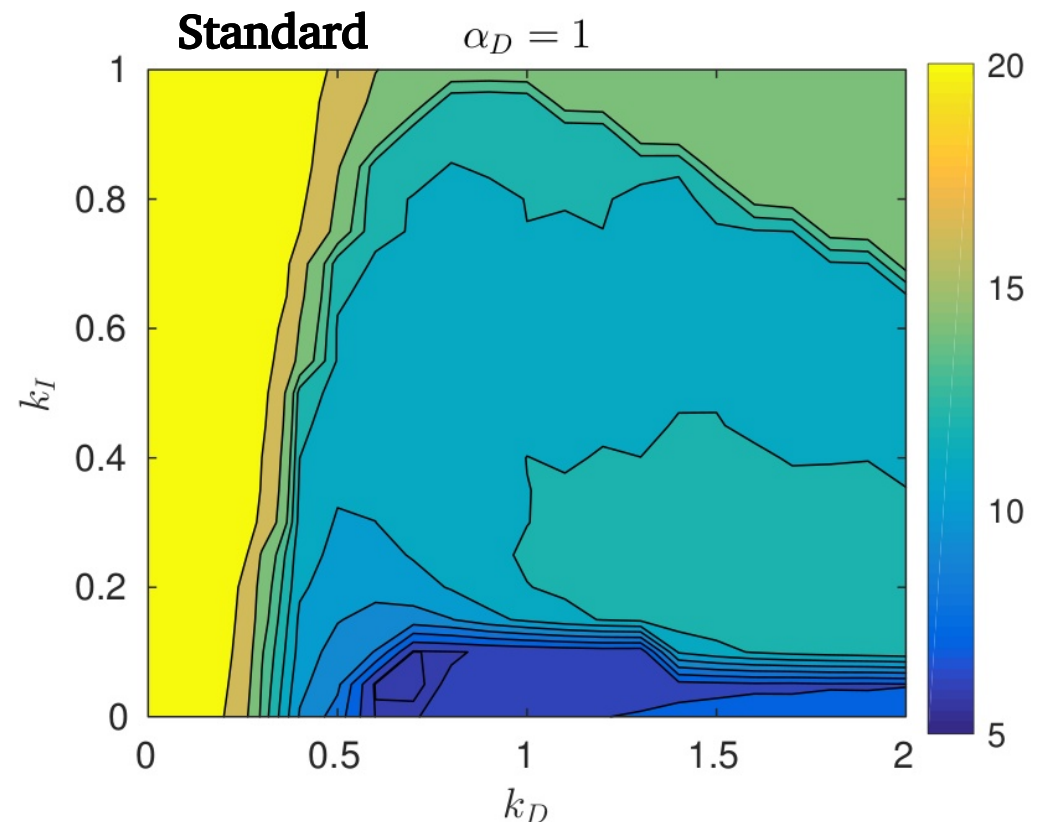
$$J = \sqrt{U \cdot \tau_s}$$

Using geometric mean avoids complications arising from differences in scale... i.e., Newtons vs seconds

Concrete demonstration that fractional control can outperform standard control:
Survey over the parameter space



Optimal point: $J = 5.78$



Optimal point: $J = 5.83$

Can achieve faster settling time with less fuel cost

Summary

- ▶ We have **generalized consensus controllers** for multivehicle systems by including both *integral* and *fractional derivative* control.
- ▶ For double-integrator dynamics, these generalizations were proven to be **asymptotically stable**
- ▶ Stability conditions on controller gains were derived
This is relevant for *controller design*
- ▶ We've shown that fractional control can outperform standard (integer-order) control.

This is a result of the *increased tunability* of the controller...

$$\{k_P, k_I, k_D\} \longrightarrow \{k_P, k_I, k_D, \alpha\}$$

...which gives more freedom in shaping the trajectory

Thank you!

