Optimal Scaled Attacks on Consensus-based Formation Control

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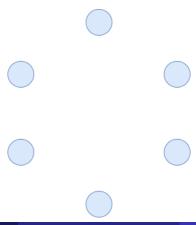
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Introduction

- What is Consensus?
- Formation Control in Multi-agent Systems
- Can we club them together?



Introduction

Figure 1: Consensus: What even are they?

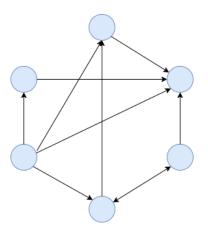


Figure 2: Consensus and the underlying Network Topology

Introduction

General Consensus Based Protocol

$$u_i^{(j)} = \dot{x}_i^{(j)} = \sum_{j \in N_i} a_{ij} (x_j^{(j)} - x_i^{(j)})$$

$$\dot{\mathbf{x}} = -\mathbf{L} \cdot \mathbf{x} \tag{1}$$

Taking all the d dimensions,

$$\dot{\mathbf{x}} = -\mathbf{L} \otimes \mathbf{I}_{\mathbf{d}} \cdot \mathbf{x} \tag{2}$$

Why are the axis decoupled?

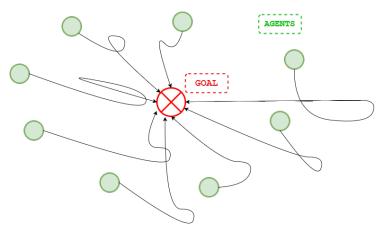


Figure 3: Why are the axis decoupled?

Consensus Based Protocol for Formation Control

$$u_i^{(j)} = \dot{x}_i^{(j)} = \sum_{j \in N_i} a_{ij} (x_j^{(j)} - x_i^{(j)} - \frac{\delta_{ji}^{(j)}}{j}))$$

$$\dot{\mathbf{x}} = -\mathbf{L} \cdot \mathbf{x} + \overline{\mathbf{\delta}} \tag{3}$$

Taking all the d dimensions,

$$\dot{\mathbf{x}} = -\mathbf{L} \otimes \mathbf{I}_{\mathbf{d}} \cdot \mathbf{x} + \bar{\boldsymbol{\delta}} \tag{4}$$

Consensus Based Formation Protocol

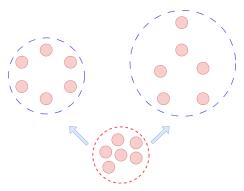


Figure 4: Formation Control in Multi-Agent Systems with 6 agents

Consensus Based Formation Protocol

w: Left-dominant eigenvector corresponding to L, satisfying $\mathbf{1}_{n}^{T} \mathbf{w} = 1$.

$$\delta^{X_i(0)} = \mathbb{1}_n \delta_i^{(j)} - \delta^{(j)}$$

The final position of the i^{th} agent (d-dimension) is given as follows:

$$x_i(\infty) = \mathbf{w}^T[\bullet](X(0) + \delta^{X_i(0)}) \tag{5}$$

$$x_i(\infty) - x_j(\infty) = \delta_{ij} \tag{6}$$

Motivation

- Can an intruder attack one or more agents in some way ?
- Attack Design.
- Severity of the Attack.
- How much control the attacker should have over the agents?

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Scale Attack Design for a M.R.S

- Attacks on agents/nodes.
- Attacked agents share/update itself with the scaled value of its original state.
- x_i shares $\alpha_i \cdot x_i$ with the other agents, and updates itself with that,

Scaled Attack Design for a M.R.S

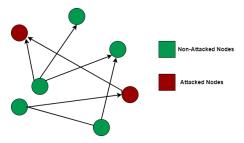


Figure 5: MAS with two attacked agent (coloured red) and 5 non-attacked agent(coloured green) trying to achieve a formation.

Scaled Attack: Changes in the governing Laplacian

Attacks on agents/nodes

$$\dot{x} = -(LD \otimes I_d)x + \bar{\delta} \tag{7}$$

$$D = \begin{bmatrix} \alpha_1 & & \\ & \ddots & \\ & & \alpha_n \end{bmatrix}$$

Theorem 1

Theorem 1

The attack protocol defined in (5) gives the following two results, namely **R1** and **R2**:

(R1) The eigenvalues $\mu_i(LD) > 0 \ \forall \ i \in \{2, n\}$ of the compromised system, and $\mu_1(LD) = 0$.

(R2) Alternatively, $\mathbb{1}_{sgn\{[L \otimes I_d]_{ij}\}=sgn\{[LD \otimes I_d]_{ij}\}\geq 0}=1$, where, $\mathbb{1}$ and sgn denote the standard indicator and sign function respectively.

Proof.

- **(R1)** By similarity transformation, μ_i (LD) = μ_i (DL) \geq 0.
- **(R2)** The diagonal entries of D > 0.



Final Position of the agents under the proposed attack

The final position of the i^{th} agent (d-dimension) is computed as follows:

$$\tilde{X}_{i} = \beta \left[\frac{\tilde{w}^{T}}{\alpha_{i}} [\bullet] \{ (\alpha \otimes \mathbb{1}_{d}) \odot X(0) + \delta^{X_{i}(0)} \} \right]$$
(8)

$$(\alpha_i \cdot \tilde{\mathbf{x}}_i - \alpha_j \cdot \tilde{\mathbf{x}}_j) = \beta \, \tilde{\mathbf{w}}^T \mathbb{1}_n \delta_{ij} = \delta_{ij}$$
 (9)

Final Position of the agents under the proposed attack

The final position of the i^{th} agent (d-dimension) is given as follows:

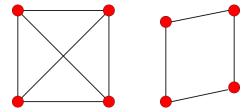


Figure 6: Desired and Final Formation for 4 agents, where 3 of those are attacked as per the protocol described in (5)

Attack Analysis: Spectral Properties

Theorem 2

Considering the attack scales as $\alpha_i \geq 0$, the second smallest eigenvalue (μ_2) of the compromised system (5) is lower bounded [1] and upper bounded as follows:

$$\mu_2 \leq \left(\sum_i \alpha_i\right) \lambda_n$$

Where, α_i are the scales associated with the i^{th} agent, and λ_n is the largest eigenvalue associated with the un-attacked case.

Special cases: Weighted un-directed Graph

Lemma 1

In the scaled attack setup, we can write the following two statements $(\mathbf{S1} \text{ and } \mathbf{S2})$:

(S1):As per the attack mechanism on the proposed formation control protocol, $\|x_i^{LD_{i\alpha}}(\tau) - \delta_a^*\|_2^{LD_{i\alpha}} \le \|x_i^L(\tau) - \delta_b^*\|_2^L \ \forall \ i \in \{1, n\} \ \text{and} \ \tau \in [t, \infty).$ **(S2)**: The second smallest eigenvalue of the attacked system, $\mu_2 \ge \min(\alpha_i).\lambda_2$. Where, α_i is the scaled attack parameter and λ_2 is the

second smallest eigenvalue of the non-attacked system.

Comparing the severity of two attacks using Lemma 3

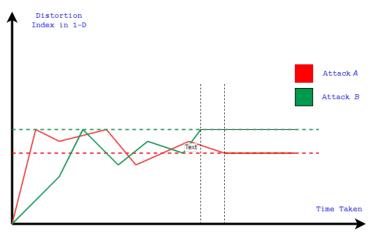


Figure 7: Two Attack $\mathscr A$ and $\mathscr B$ are compared using the results of Lemma 3

Attack Analysis: Extent of Distortion

The Distortion Metric(ε_{rel}) is defined as follows:

$$arepsilon_{rel} = \sum_i \sum_j \lVert ilde{x}_i - ilde{x}_j - \delta_{ij}
Vert_2^2 = \sum_l \sum_i \sum_j (ilde{x}_i^{(I)} - ilde{x}_j^{(I)} - \delta_{ij}^{(I)})^2$$

We can also write:

$$arepsilon_{rel} = {p^{(I)}}^{^{\mathsf{T}}} (\mathbb{I}_{d} \otimes Q) p^{(I)}$$

Where, $Q \in \mathbb{R}^{n \times n}$ and takes a special form of a fully connected Laplacian, and $p^{(l)} = [\tilde{x}_1^{(l)} - \delta_1^{(l)} \ \tilde{x}_2^{(l)} - \delta_2^{(l)} \ \dots \ \tilde{x}_n^{(l)} - \delta_n^{(l)}]$, and $p^{(l)} = \tilde{x}^{(l)} - \delta^{(l)}$

Choosing Optimal Scales for Maximizing Distortion

 Since, axis are decoupled, we will continue our analysis by taking d = 1

The optimization problem can be stated as follows:

$$\label{eq:continuity} \begin{aligned} \max_{\alpha} \quad & 2 \cdot {p^{(1)}}^{^{\intercal}} Q p^{(1)} \\ \text{s.t.} \quad & \alpha \in [\Delta_a, \Delta_b] \odot \mathbb{1}_n \end{aligned}$$

Choosing Optimal Scales for Maximizing Distortion

Note : $\delta_i^{(j)}$'s are not unique but δ_{ij} 's are uniquely defined. The optimization can be equivalently re-stated as follows :

$$\label{eq:local_equation} \begin{split} \max_{\alpha} \quad & 2 \cdot x^{(1)^T} \big(Q x^{(1)} + \mathcal{B}_1(\delta_{ij}) \big) + \mathcal{B}_2(\delta_{ij}) \\ \text{s.t.} \quad & \alpha \in [\Delta_a, \Delta_b] \odot \mathbbm{1}_n \end{split}$$

Where, \mathcal{B}_1 , \mathcal{B}_2 are functions of δ_{ij} . Where,

$$\tilde{x}_i^{(1)} = \beta \left[\frac{\tilde{w}^T}{\alpha_i} (\alpha \odot x(0)^{(j)}) + \frac{\tilde{w}^T}{\alpha_i} (\mathbb{1}_n \delta_i^{(1)} - \delta^{(1)}) \right]; \beta = w^T \cdot D^{-1} \cdot \mathbb{1}_n$$

Special Case₁: M- Twin attacks

• Attacking m (\leq N) agents with only one scale $al\bar{p}ha$

The optimization can be equivalently re-stated as follows:

$$\label{eq:max_problem} \begin{array}{ll} \underset{\bar{\alpha}}{\text{max}} & \mathscr{F}\left(\frac{1}{\bar{\alpha}}\right) \\ \text{s.t.} & \bar{\alpha} \in [\Delta_a, \Delta_b] \end{array}$$

Where, \mathscr{F} is a fractional Polynomial.

Solution of Special Case₁: M- Twin attacks

$$\mathscr{L} = \mathscr{F}\left(\frac{1}{\bar{\alpha}}\right) + \lambda_1 \left(\bar{\alpha} - \Delta_a\right) + \mu_1 \left(\bar{\alpha} - \Delta_b\right)$$

Case 1: When λ_1 or $\mu_1 \neq 0$, from the K.K.T conditions, the extreme points are Δ_a or Δ_b .

Case 2: When both λ_1 and μ_1 0, the constrained problem turns into an un-constrained problem.

In that case we need to find the roots of $\hat{\mathscr{F}}=0$ and check the sign of $\hat{\mathscr{F}}$ to figure out the maxima scale value($\bar{\alpha}^*$).

Special Case₂: General Agreement Case

In general agreement, we put $\delta_{ij} = 0$

$$x^{(1)} = \beta D^{-1} \left[w^T x(0)^{(1)} \cdot \mathbb{1}_n \right]$$
 (10)

Since, δ_{ij} is taken as 0, the optimization problem becomes equivalent to

$$\max_{\alpha} \quad 2 \cdot x^{(1)^{T}} Q x^{(1)}$$
s.t.
$$\alpha \in [\Delta_{a}, \Delta_{b}] \odot \mathbb{1}_{n}$$

Solution of the Special Case₂: General Agreement

We start with the Lagrangian:

$$\mathscr{L} = 2(w^{T}x(0)^{(1)})^{2}\beta^{2}\mathbb{1}_{n}^{T}D^{-1}QD^{-1}\mathbb{1}_{n} + \sum_{i}\lambda_{i}(\alpha_{i} - \Delta_{a}) + \sum_{i}\mu_{i}(\alpha_{i} - \Delta_{b})$$

The K.K.T conditions give us the following two cases:

Case 1: 2^n possible extreme points given λ_i and $\mu_i \ \forall i,j \in \{1,n\}$ are active.

Solution of the Special Case₂: General Agreement

Case 2: When they are not active, the unconstrained version gives us :

$$\frac{\partial \mathcal{L}}{\partial \alpha} = 4\bar{C}^2 \beta^2 Q D^{-1} \mathbb{1}_n + 2\bar{C}^2 \mathbb{1}_n^T D^{-1} Q D^{-1} \mathbb{1}_n \beta \dot{\beta} = 0$$

Here, $\bar{C} = w^T x(0)^{(1)}$ Hence, the number of points for which maxima needs to be checked are $> 2^n$, which makes it hard to solve the problem analytically.

Optimal Resilient Topology Design: Scaled attack

The Optimization Problem takes the following form:

$$\min_{\mathbf{W}} \quad 2 \cdot \sum_{l} p^{(l)^{T}} Q p^{(l)}$$
s.t.
$$0 \le w_{i} \le 1 \quad \forall i \in \{1, n\},$$

$$\sum_{i=1}^{n} w_{i} = 1$$

Here, also we will present our analysis for l = 1.

Optimal Resilient Topology Design: Scaled attack

$$\tilde{x}_i^{(1)} = \beta \left[\frac{\tilde{w}^T}{\alpha_i} (\alpha \odot x(0)^{(j)}) + \frac{\tilde{w}^T}{\alpha_i} K_i^1 \right]$$

Given α_i 's are already chosen, the above expression can clearly be written as this :

$$\tilde{x}_i^{(1)} = \beta \left[\sum_l \gamma_l^i \cdot w_l \right]$$

Taking the steady state difference between the i^{th} agent and the j^{th} agent we get :

$$\tilde{x}_{i}^{(1)} - \tilde{x}_{j}^{(1)} = \beta \left[\sum_{l} \gamma_{l}^{i} \cdot w_{l} - \sum_{l} \gamma_{l}^{j} \cdot w_{l} \right]
= \beta \left[\sum_{l} \gamma_{l}^{ij} \cdot w_{l} \right] ; \quad \gamma_{l}^{ij} = \gamma_{l}^{i} - \gamma_{l}^{j}$$

Optimal Resilient Topology Design: Scaled attack

Theorem 3

The Distortion Metric ε_{rel} is bounded by:

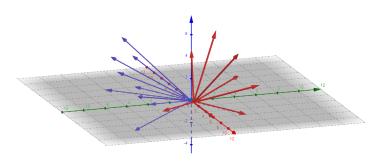
$$2\underline{K}_{\gamma^{ij}} \cdot \sum_{i} \sum_{j} cos^{2}(\theta_{\gamma^{ij}w}) \leq n \cdot \varepsilon_{rel} \leq 2n \cdot \bar{K}_{\gamma^{ij}} \cdot \sum_{i} \sum_{j} cos^{2}(\theta_{\gamma^{ij}w})$$

Assuming there exists w^* for which both the bounds are minimized, the optimal topology L^* is given by solving the synthesis problem $w^{*^T}L^*=0$ and $\mathbb{1}_n^Tw^*=1$.

A Sub-Optimal Characterization

Aprroach

- $\gamma = \{(i,j) \in \{1,n\} | \gamma_{ij}\}$ be partitioned into 2-nearest neighbor sets $(\gamma_1 \text{ and } \gamma_2)$ such that $\gamma = \gamma_1 \oplus \gamma_2$.
- Considering, $\bar{\gamma}_1$ and $\bar{\gamma}_2$ as the average of the two chosen sets, we just need to choose $w^* = \mathscr{K} \cdot (\bar{\gamma}_1 \times \bar{\gamma}_2)$
- w^* is perpendicular to this generated 2-nearest set vectors (γ_1, γ_2) .



Relative distortion error and its relation to connectivity

Definition 4

Connectivity of a graph $G=(V,\mathscr{E})$ is defined as the number of edges the graph has (in other words, $|\mathscr{E}|$). We say graph $G_1=(V,\mathscr{E}_1)$ is more connected as compared to $G_2=(V,\mathscr{E}_2)$ if and only if $|\mathscr{E}_1|>|\mathscr{E}_2|$. We change our formal measure of distortion to introduce the relative distortion error. $\|.\|_2^H$ and $\|.\|_2^L$ represents Euclidean norm in higher and lower connectivity, respectively. The modified relative distortion error is as follows:

$$\varepsilon_{\textit{rel}}^{\textit{HL}} = \sum_{i} \sum_{i} (\|\tilde{x}_{i}^{\textit{H}} - \tilde{x}_{j}^{\textit{H}} - \delta_{ij}\|_{2}^{\textit{H}} - \|\tilde{x}_{i}^{\textit{L}} - \tilde{x}_{j}^{\textit{L}} - \delta_{ij}\|_{2}^{\textit{L}})$$

Similar Networks

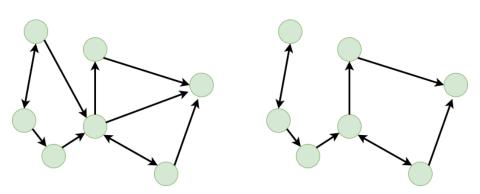


Figure 9: Two Similar Networks with 9 and 6 links respectively.

Lower Bound on Fiedler Eigenvectors considering Similar Networks

Theorem 5

Given two graph laplacians L_h and L_l , the euclidean distance between the left dominant eigenvectors $(\tilde{w}_H, \tilde{w}_L)$ satisfying $\mathbb{1}_n^T \tilde{w}_H (\succcurlyeq 0) = \mathbb{1}_n^T \tilde{w}_L (\succcurlyeq 0) = 1$ and $\tilde{w}_H^T L_h = \tilde{w}_L^T L_l = \mathbb{0}_n^T$ is bounded by $\|\tilde{w}^H - \tilde{w}^L\|_2 \geq \frac{1}{r} \sum_{n=1}^r \frac{|\sum_{i=1}^m \tilde{w}_i \sigma_{in}|}{\||G_n||_2}$.

Where, $||C_n||_2$ is the euclidean norm of the n^{th} column of L_h and σ_{ij} is the change in the ij^{th} entry of G and H.

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Experiments

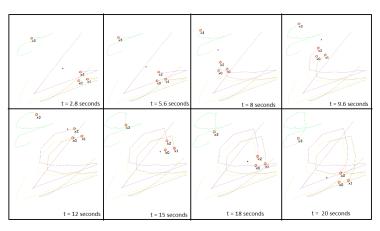


Figure 10: Scaled Attack in Multi-agent Formation Control

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Conclusions and future work

- Analytical solving the original distortion optimization problem.
- Coming up with refined sub-optimal methods for practical solutions.
- Generalize this problem to time-varying Networks.
- Bounds on the eigenvector

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References

[1] Abraham Berman, Xiao-Dong Zhang "Lower bounds for the eigenvalues of Laplacian matrices"

[2] Beard, R.W.: Consensus seeking in multiagent systems under dynamically changing interaction topologies. IEEE Trans. Autom. Control 50(5), 655-661

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Acknowledgement

To ALL those who have MATTERED since the beginning of TIME ...

Thank You