

# Optimal Network Realizable Controllers for Networked Systems

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Nicola Elia

Joint work with

Andalam, Satya Mohan Vamsi

Dept. of Electrical and Computer Engineering  
Iowa State University

Acknowledgments to: NSF

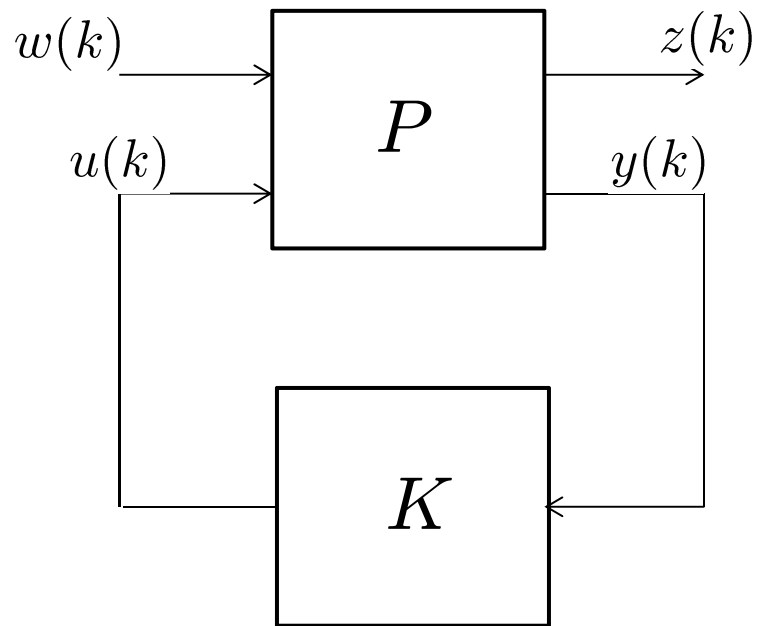
# Outline

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- ▶ **Networked systems (Formulation)**
- ▶ Representation (state-space or input-output)
- ▶ Networked systems vs structured systems
- ▶ **Networked system realization**
- ▶ Networked controller design for Networked systems
- ▶ All stabilizing (realizable) networked controllers
- ▶ **Optimal networked controllers (realizable) on arbitrary networks**
- ▶ Application: distributed optimization systems

# Controller Design Problems

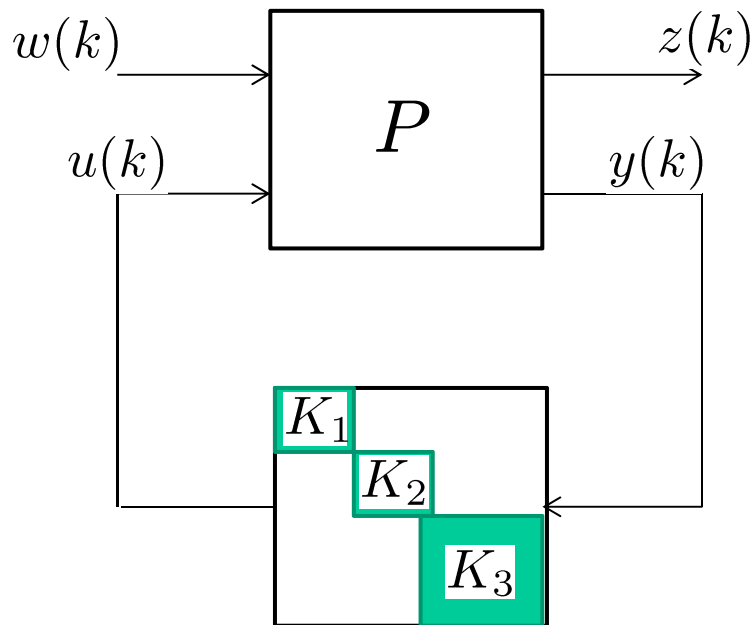
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Classical centralized control problem

# Controller Design Problems

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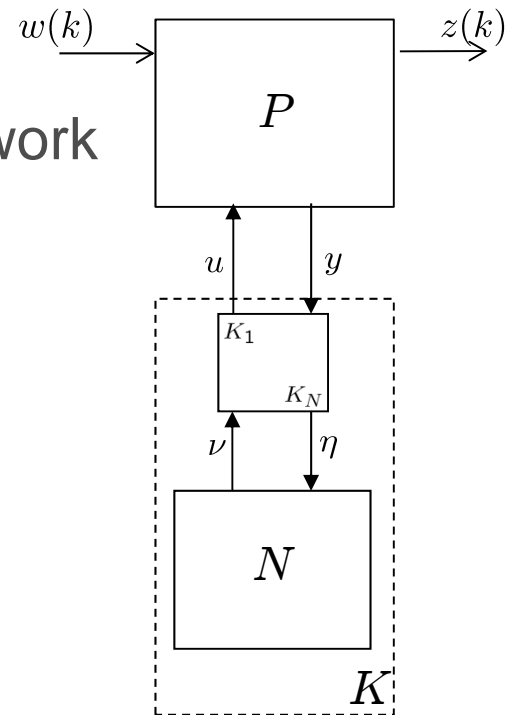
Decentralized control problem

Blondel and Tsitsiklis - Problem of finding a stabilizing decentralized static output feedback is NP-hard.

# Controller Design Problems

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- ▶ Distributed Controller
- ▶ Controllers communicate over network
- ▶ Still difficult for general plants



# Searching over structures

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- ▶ Looking for and identifying conveniently searchable structures, in the system state-space or input-output representation, has been the focus of most research in distributed control problems.
- ▶ Networked systems and structured systems have become so intertwined that they are often identified with each other.
- ▶ However it is not always clear when a structured state-space or transfer function, consistent with a given network, truly represents a networked system composed of subsystems interacting over a network.
- ▶ In contrast, it is easy to verify that both the state-space representation and the transfer function of networked systems inherit certain structures.

# Some Previous Work on input-output models

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- ▶ Voulgaris - For specific structural constraints (like lower block triangular and band structures), the problem was shown to be convex when the plant also follows the structural constraints.
- ▶ Hovd and Skogestad - Solved for symmetrically interconnected systems.
- ▶ Bamieh, Paganini and Dahleh - Solved for spatially-invariant systems.
- ▶ Gattami - Solved for dynamically coupled systems over arbitrary graphs. Modeled the plant in state-space but the controller in input-output.
- ▶ M. Rotkowitz and Sanjay Lall - Introduced quadratic invariance to address all the above cases (Even when plant and controller do not share same network constraints).

Focused on optimal searching over *structured transfer functions*  
*Provide controllers with transfer functions satisfying network constraints*  
*Do not provide any explicit way to implement the controller*  
*as a set of subsystems connected over the given network*

# Some Previous Work on state-space models

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- ▶ C. Langbort, R. S. Chandra, and R. D'Andrea - Distributed controller design for systems interconnected over arbitrary graph.
- ▶ P. Massioni and M. Verhaegen - Distributed control for identical dynamically coupled decomposable systems.
- ▶ Parikshit and Parillo - Poset-causal systems over acyclic networks.
- ▶ Swigart and Sanjay Lall - Networked systems over acyclic networks.

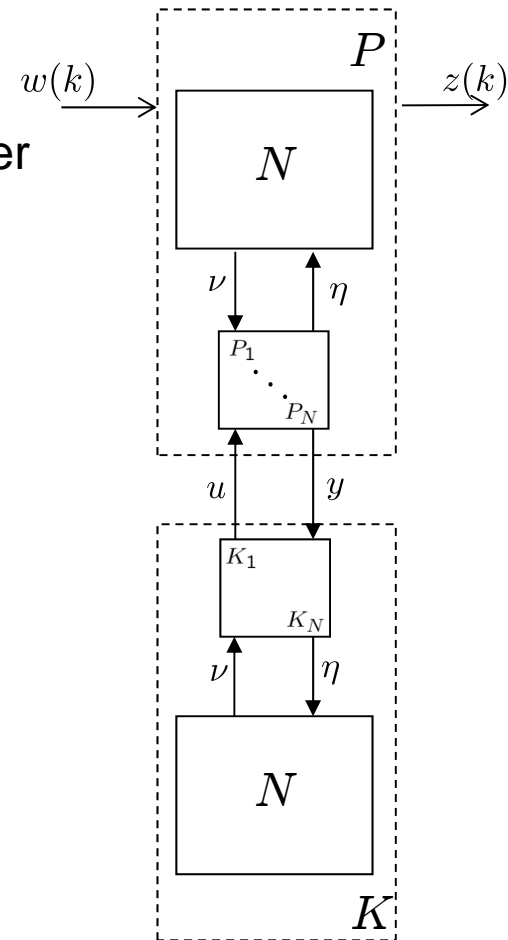
Mostly, the state-space based approaches only have sufficiency conditions to obtain a distributed controller which lead to sub-optimal solution



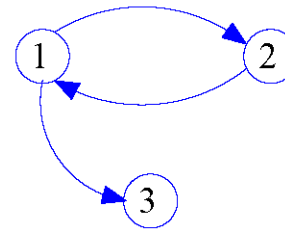
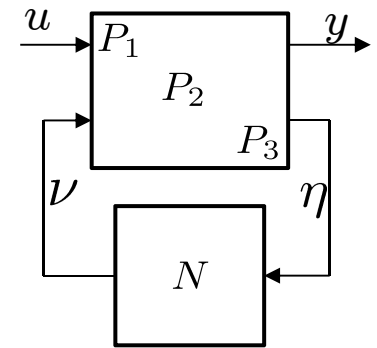
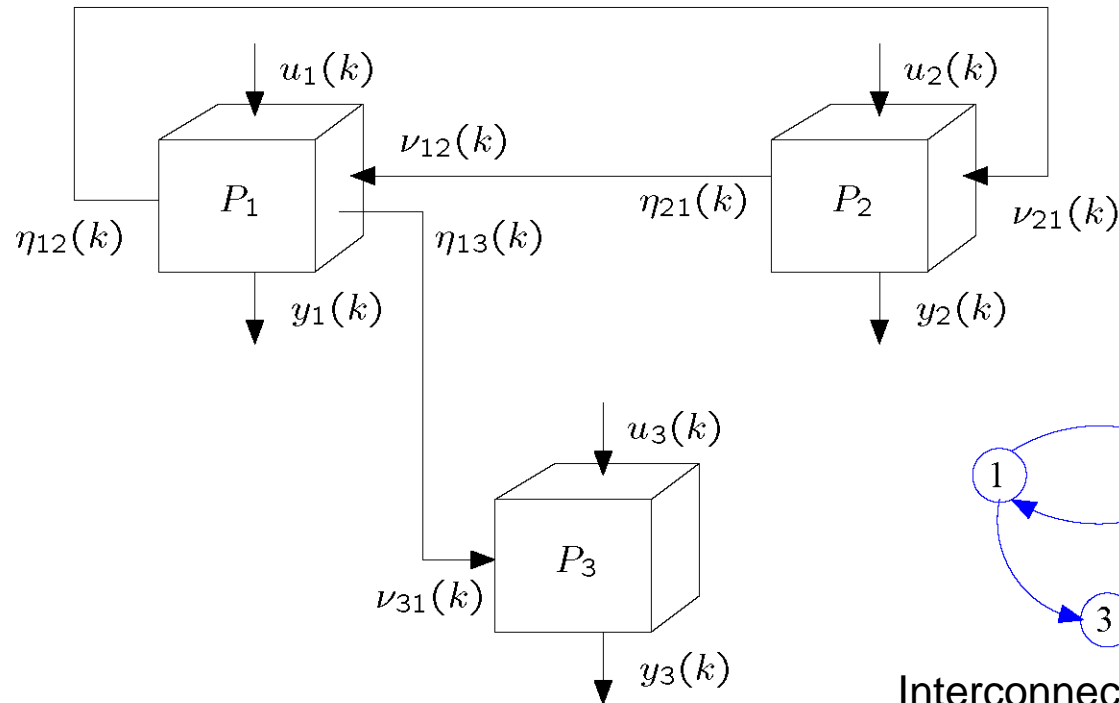
# Controller Design Problem

Networked distributed controller for Networked distributed plants

- ▶ Both plant and controller are distributed over the same network (This talk)



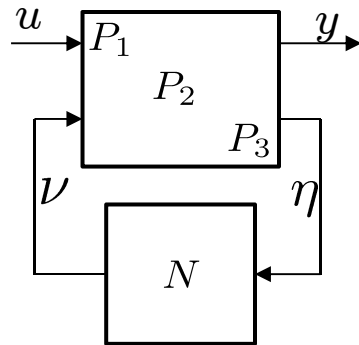
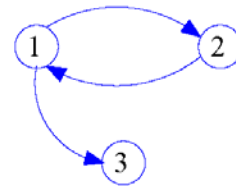
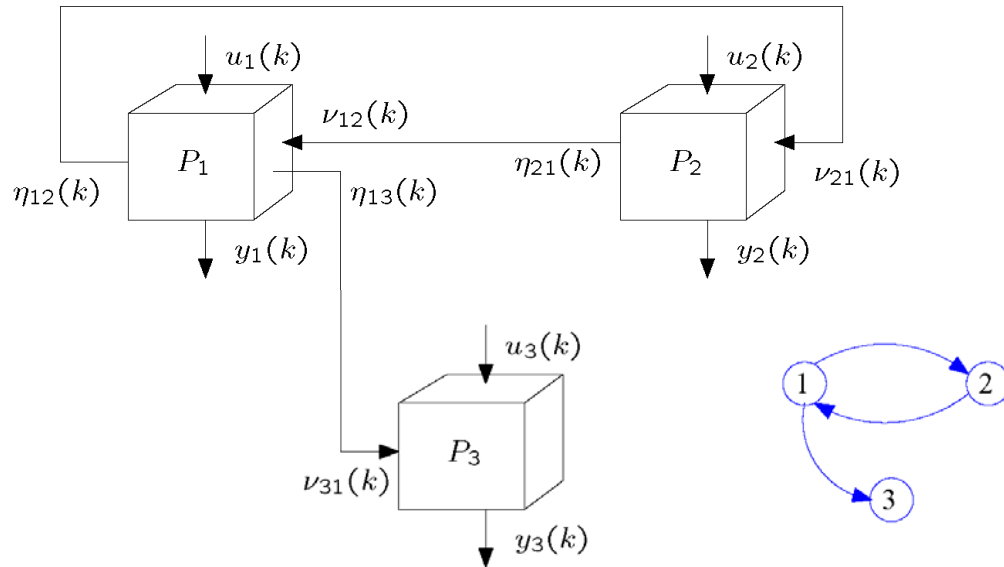
# Networked Systems



Interconnection graph

1. Sub-systems dynamics (DT-LTI)
2. Network interconnection graph
3. Messages/signals exchanged over the network
4. Local measurements and control inputs

# Networked systems (without internal instability)

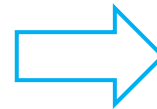
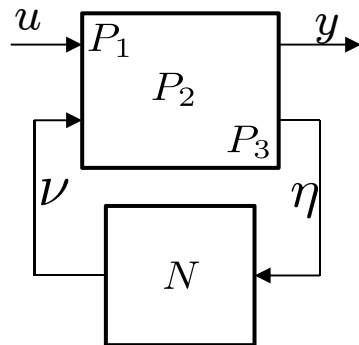
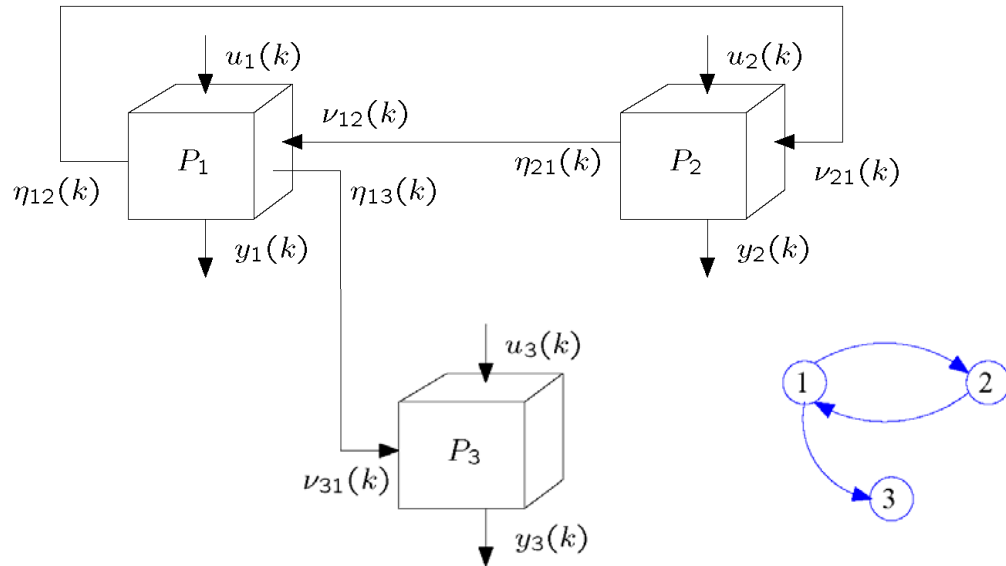


**Assumptions:** Feedback interconnection

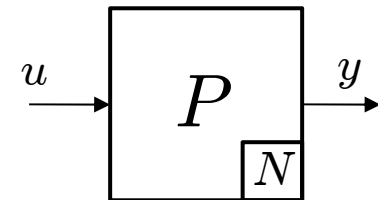
- 1) Well-posed
- 2) **Stabilizable** from  $u$  and **detectable** from  $y$

$\mathcal{N}^I(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  denotes the set of all such *implementable* networked systems

# Networked system representation



State-space or Input-Output

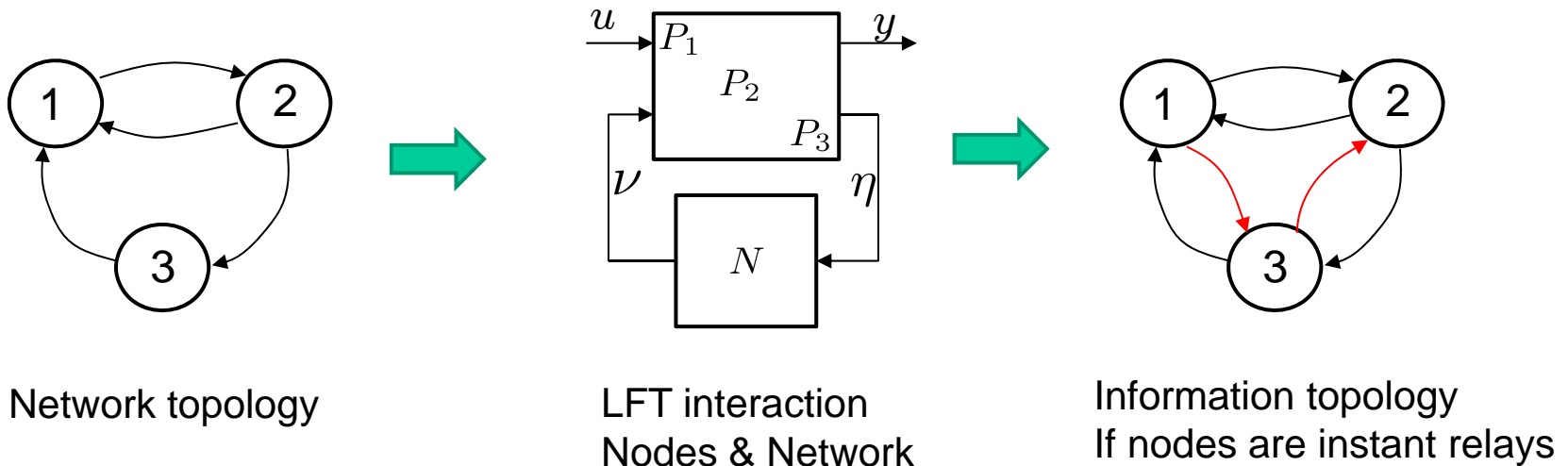


# Network vs. Information Topology

**Network topology:** graph of physical interconnections among nodes

**Information topology:** graph of the information available to the nodes

Mismatched if nodes on the networks are allowed to instantaneously relay information from their in-neighbors to their out-neighbors



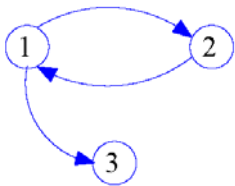
- ▶ Mismatch is a source of confusion in the literature
- ▶ **SS or I/O structures of networked systems depends on the information topology**

# Strictly Causal Network interconnection

Sub-systems dynamics

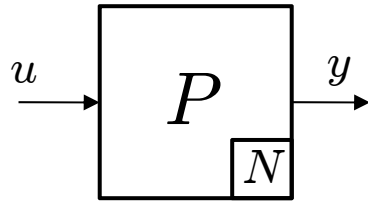
$$P_i = \begin{bmatrix} x_i(k+1) \\ y_i(k) \\ \eta_i(k) \end{bmatrix} = \begin{bmatrix} A^i & B_u^i & B_\nu^i \\ C_y^i & D_{yu}^i & D_{y\nu}^i \\ C_\eta^i & 0 & 0 \end{bmatrix} \begin{bmatrix} x_i(k) \\ u_i(k) \\ \nu_i(k) \end{bmatrix}$$

- ▶ We call the communication model a *strictly causal network interconnection* if the sub-systems can only pass their local state information to their neighbors at each discrete time step.
- ▶ Two nodes on a graph that are not directed neighbors cannot exchange their local information in the same time instant.
- ▶ The links are considered to be noiseless, delay-free and with no bandwidth constraints.  $\nu_{ij}(k) = \eta_{ji}(k)$



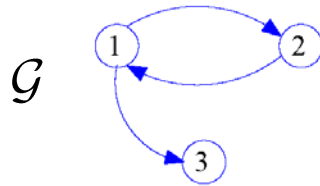
Network topology corresponds to information topology !

# Structured State-Space representation



State-space structure

$$P = ss(A, B_u, C_y, D_{yu})$$



$$A = \begin{bmatrix} A_{11} & A_{12} & 0 \\ A_{21} & A_{22} & 0 \\ A_{31} & 0 & A_{33} \end{bmatrix}$$

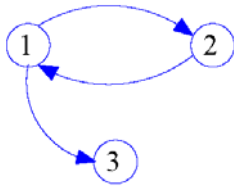
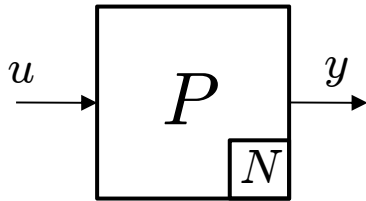
$A$  and  $C_y$  are **structured according to the network**  $B_u$  and  $D_{yu}$  are block diagonal

► **Sparsity** – no directed path from node 3 to node 1 and 2 & from node 2 to node 3

$\mathcal{S}(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  denotes the set of all SS structured according to the graph  $\mathcal{G}$  and given input output partitions.

$\mathcal{S}^S(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  are the stable ones

# Structured Input-Output representation



Transfer Function structure

$$P(z) = \begin{bmatrix} H_{11}(z) & z^{-1}H_{12}(z) & 0 \\ z^{-1}H_{21}(z) & H_{22}(z) & 0 \\ z^{-1}H_{31}(z) & z^{-2}H_{32}(z) & H_{33}(z) \end{bmatrix}$$

$H_{ij}(z)$  real proper rational transfer function matrices

- ▶ **Delay** - shortest path from node 2 to node 3 is equal to 2
- ▶ **Sparsity** – no directed path from node 3 to node 1 and node 2.

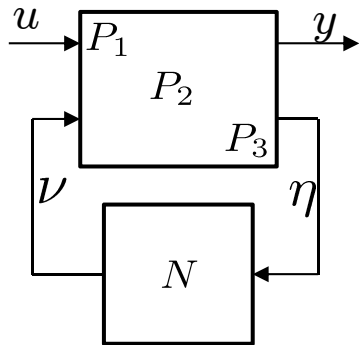
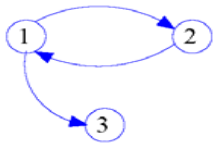
$\mathcal{T}(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  denotes the set of all transfer functions matrices structured according to the graph  $\mathcal{G}$  and given input and output partitions.

$\mathcal{T}^S(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  are the stable ones



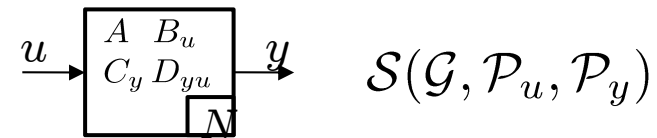
# Structured systems

Networked systems  
(Sub-systems + Graph)



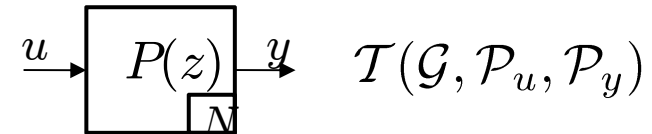
Representation

Structured system P



SS

all

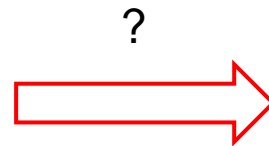
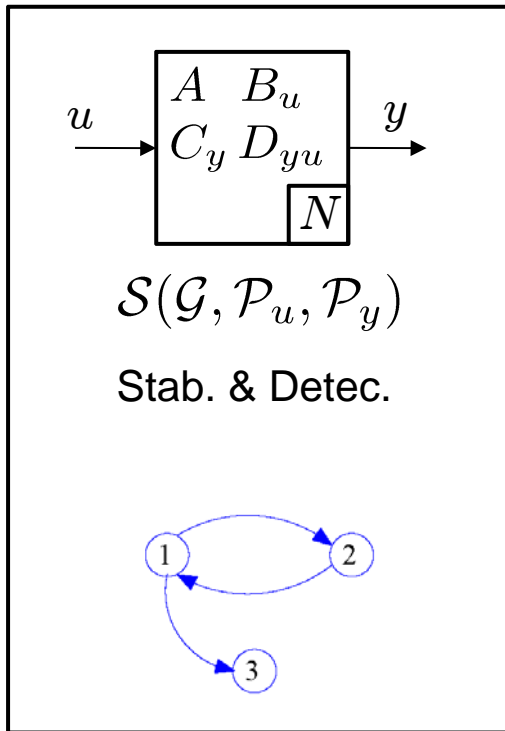


i/o

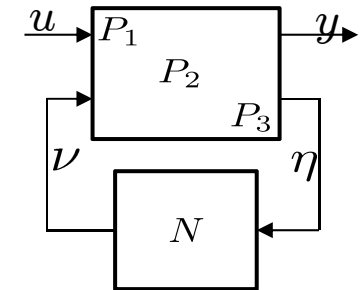
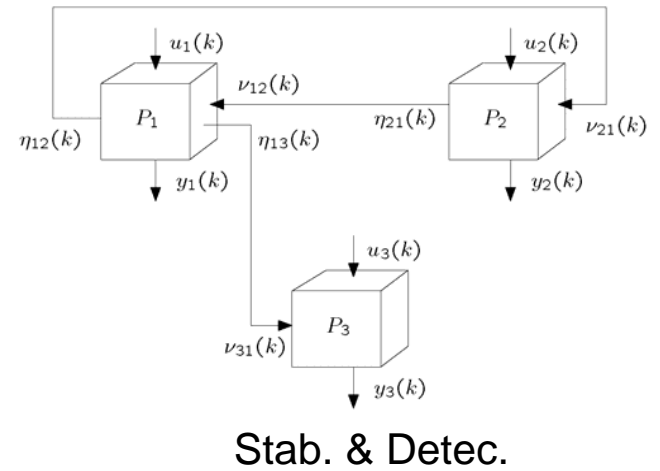
- ▶ Structured systems may be efficiently searched over
- ▶ Many result based on searching and designing over I/O structures

# Networked system implementation

Given



Find  $P_i$

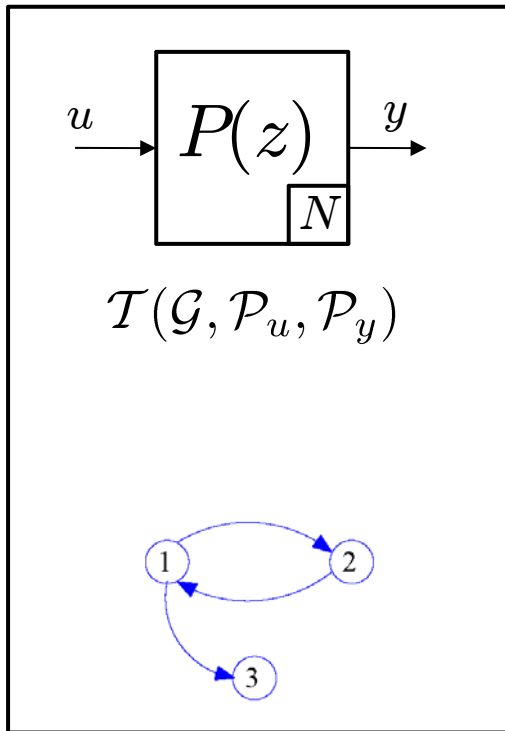


## Networked implementability

$P \in \mathcal{S}(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  stab.&detec. is network-implementable if  $P \in \mathcal{N}^I(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$

# Networked system realization

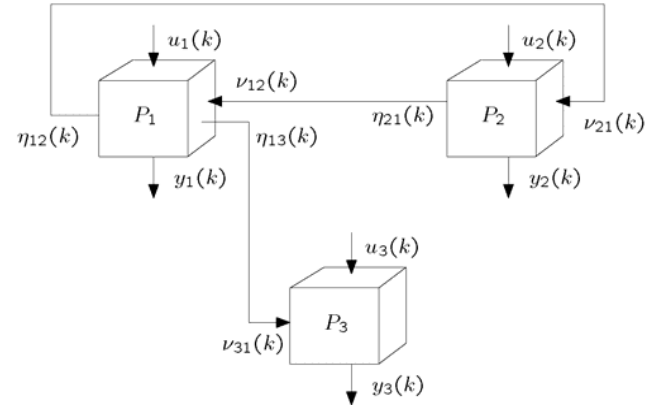
Given



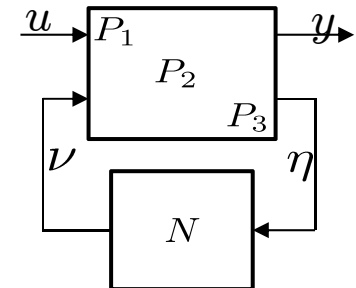
?



Find  $P_i$



Stab. & Detec.

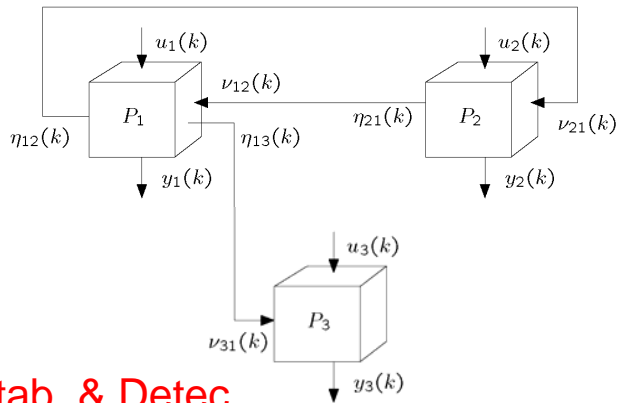


## Networked realizability

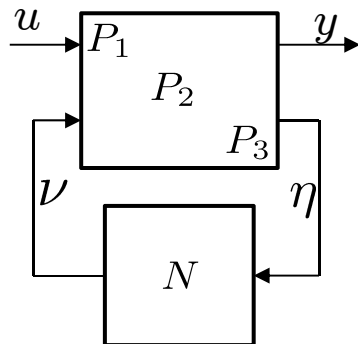
$P(z) \in \mathcal{T}(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  is network-realizable, if can find  $\tilde{P} \in \mathcal{N}^I(\mathcal{G}, \mathcal{P}_u, \mathcal{P}_y)$  with  $P(z) = \tilde{P}(z)$

# Realizability over networks

Networked sub-systems  
+ network signals

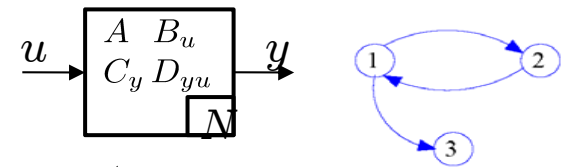


Stab. & Detec.



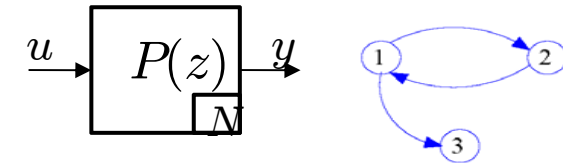
← Realization

Structured system  $P + \text{Graph}$



stable

stable

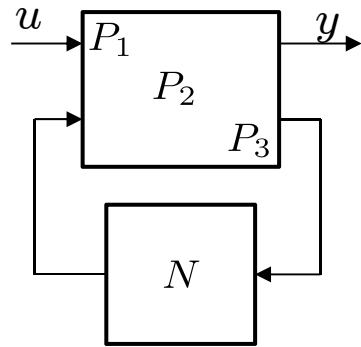
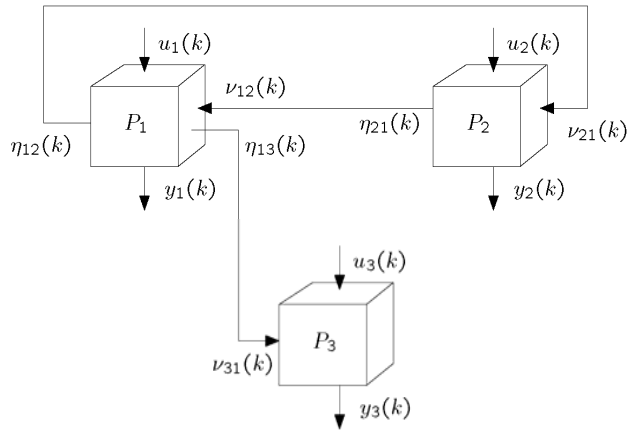


## Main results

- ▶ State-space structured according to the network **is always** implementable
- ▶ I/O with sparsity&delays according to the network is realizable **if stable**

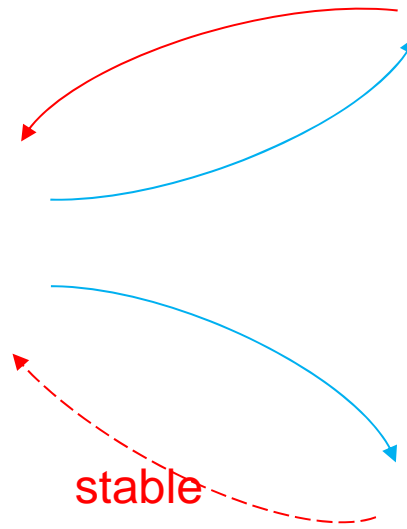
# Realizability over networks

Networked sub-systems  
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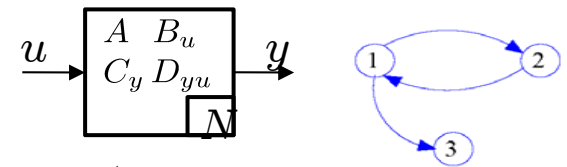


Stab. & Detec.

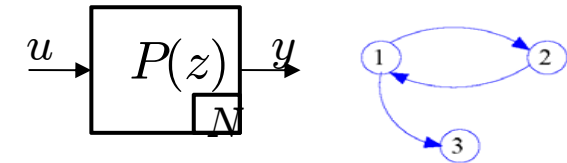
← Realization  
Representation →



Structured system  $P$  + Graph

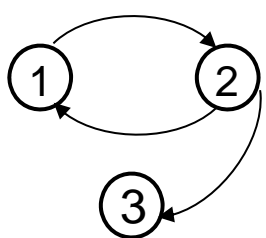


stable all



# Network realizability for unstable I/O maps?

- ▶ Is not known how to realize the networked system when  $P(z)$  (with sparsity & delay structure according to the network) is unstable.
- ▶ Realizability of systems over networks has been overlooked.
- ▶ Optimal structured controllers can be unstable. How to build the, as interconnected systems without introducing internal instability?



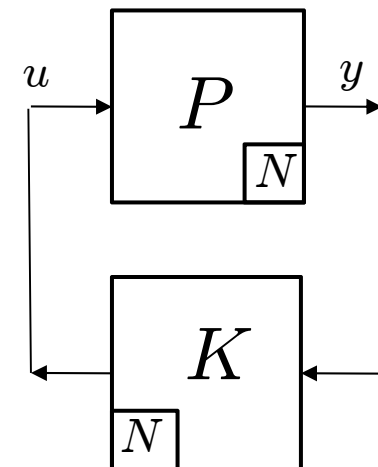
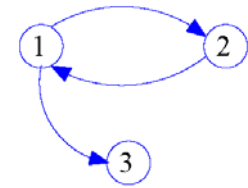
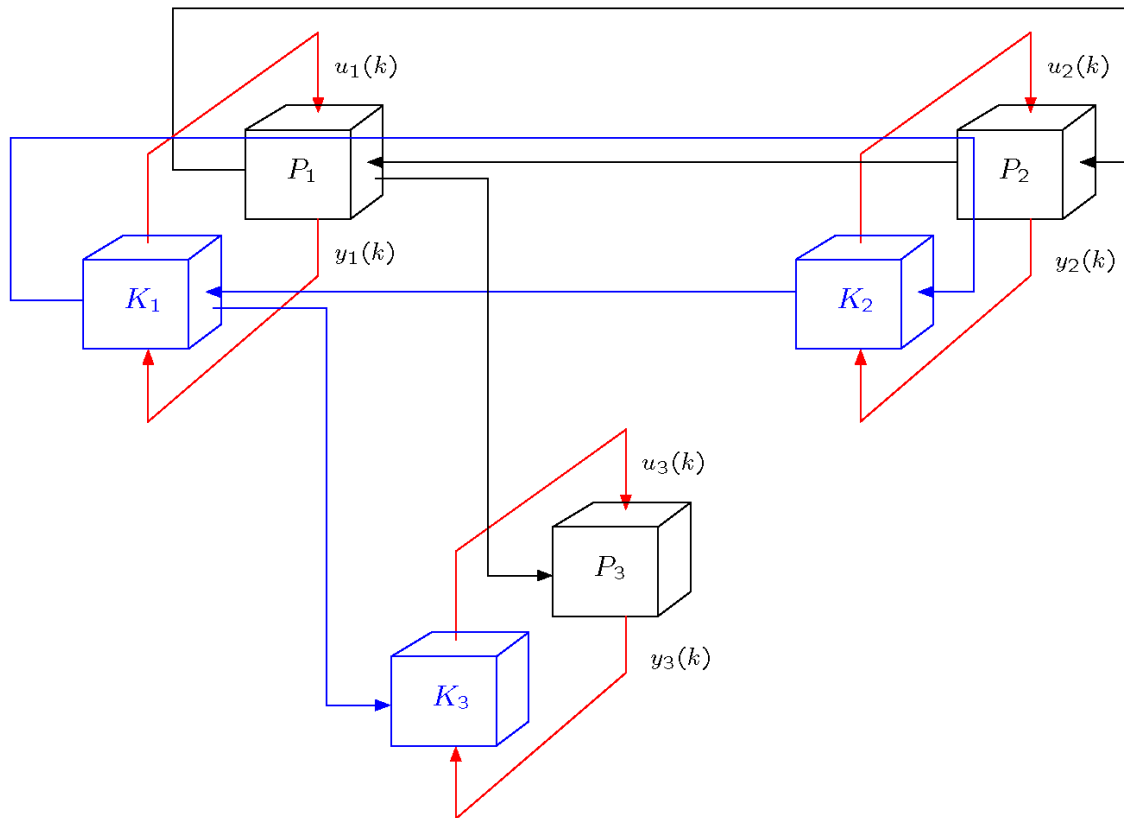
$$K(z) = \begin{bmatrix} -\frac{z-2}{(z-0.8625)(z-4.637)} & \frac{2(z-0.5)}{(z-0.8625)(z-4.637)} & 0 \\ \frac{z-5}{(z-0.8625)(z-4.637)} & \frac{(z-3.5)}{(z-0.8625)(z-4.637)} & 0 \\ \frac{z-0.5}{(z-0.8625)(z-4.637)(z-1.5)} & -\frac{z-0.5}{(z-0.8625)(z-4.637)} & -\frac{1}{z-1.5} \end{bmatrix}$$

Only two unstable poles one at 1.5 the other at 4.637 !

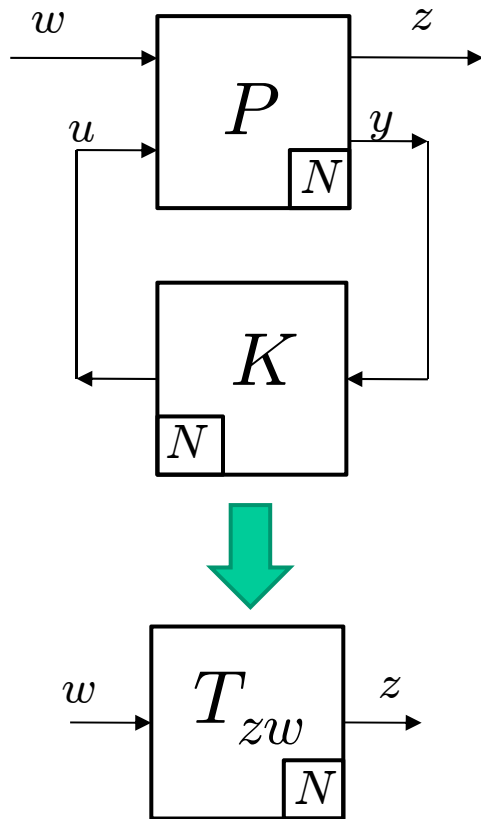
Realizing single TF leads to replication of unstable poles

# Networked controller design problem

Given a networked plant  $P$  on a network  $N$ , design a stabilizing networked controller on the same network.



# Networked systems in feedback



Assume  $P_i = \begin{bmatrix} A^i & B_w^i & B_u^i & B_v^i \\ C_z^i & D_{zw}^i & D_{zu}^i & D_{zv}^i \\ C_y^i & D_{yw}^i & 0 & D_{yv}^i \\ C_\eta^i & 0 & \boxed{0} & \boxed{0} \end{bmatrix}$

So that  $P = \begin{bmatrix} A & B_w & B_u \\ C_z & D_{zw} & D_{zu} \\ C_y & D_{yw} & \boxed{0} \end{bmatrix}$

with  $A, C_y, C_z, D_{zw}$  structured according to the network and  $B_u, B_w, D_{zu}, D_{yw}$  block-diagonal

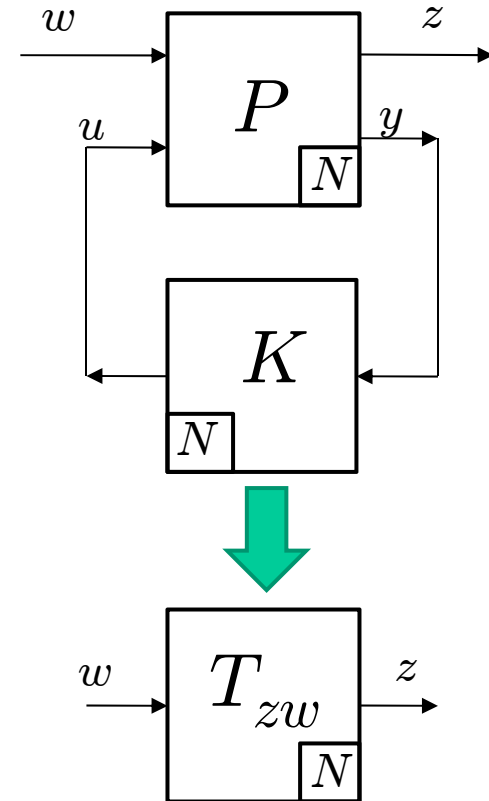
The closed loop system,  $T_{zw}$  is network realizable for any stabilizing networked  $K$ .



# Closed Loop System

$$P = \begin{bmatrix} A & B_w & B_u \\ C_z & D_{zw} & D_{zu} \\ C_y & D_{yw} & 0 \end{bmatrix}$$

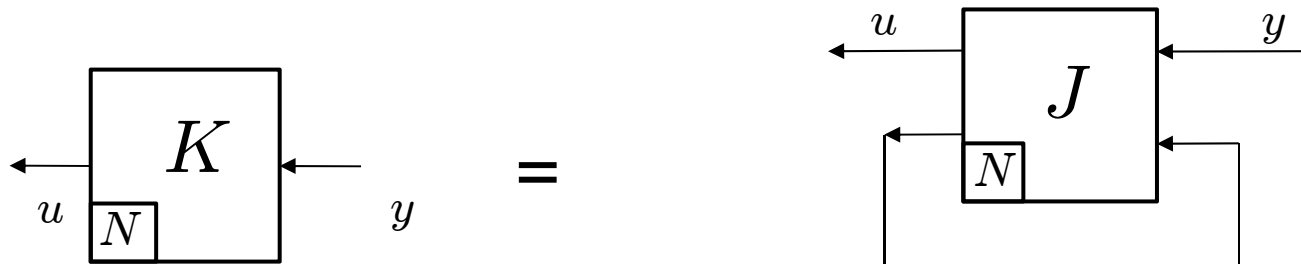
$$K = \begin{bmatrix} A_K & B_K \\ C_K & D_K \end{bmatrix}$$



$$T_{zw} = \left[ \begin{array}{cc|c} A + B_u D_K C_y & B_u C_K & B_w + B_u D_K D_{yw} \\ B_K C_y & A_K & B_K D_{yw} \\ \hline C_z + D_{zu} D_K C_y & D_{zu} C_K & D_{zw} + D_{zu} D_K D_{yw} \end{array} \right]$$

# All stabilizing network realizable controllers

**Main Theorem:** All network realizable stabilizing controllers,  $K$ , for  $P$  have the form:



$$J = \left[ \begin{array}{c|cc} A + B_u F + LC_y & -L & -B_u \\ \hline F & 0 & -I \\ -C_y & I & 0 \end{array} \right]$$

where  $Q$  is any stable network realizable system,

if  $F$ , is structured and  $L$  is block diagonal with  $A+BF$  and  $A+LC$  Schur stable.

(Sufficient condition to find  $F$  and  $L$  based on structured LMIs)

**$F=L=0$  if plant is stable.**

# Conditions for F and L

---

Based on relaxed LMI condition for stability [De Olivera et.al]

A Schur stable iff can find  $M = M', M > 0, G \in \mathbb{R}^{n \times n}$  satisfying

$$\begin{bmatrix} M & AG \\ G'A' & G + G' - M \end{bmatrix} > 0$$

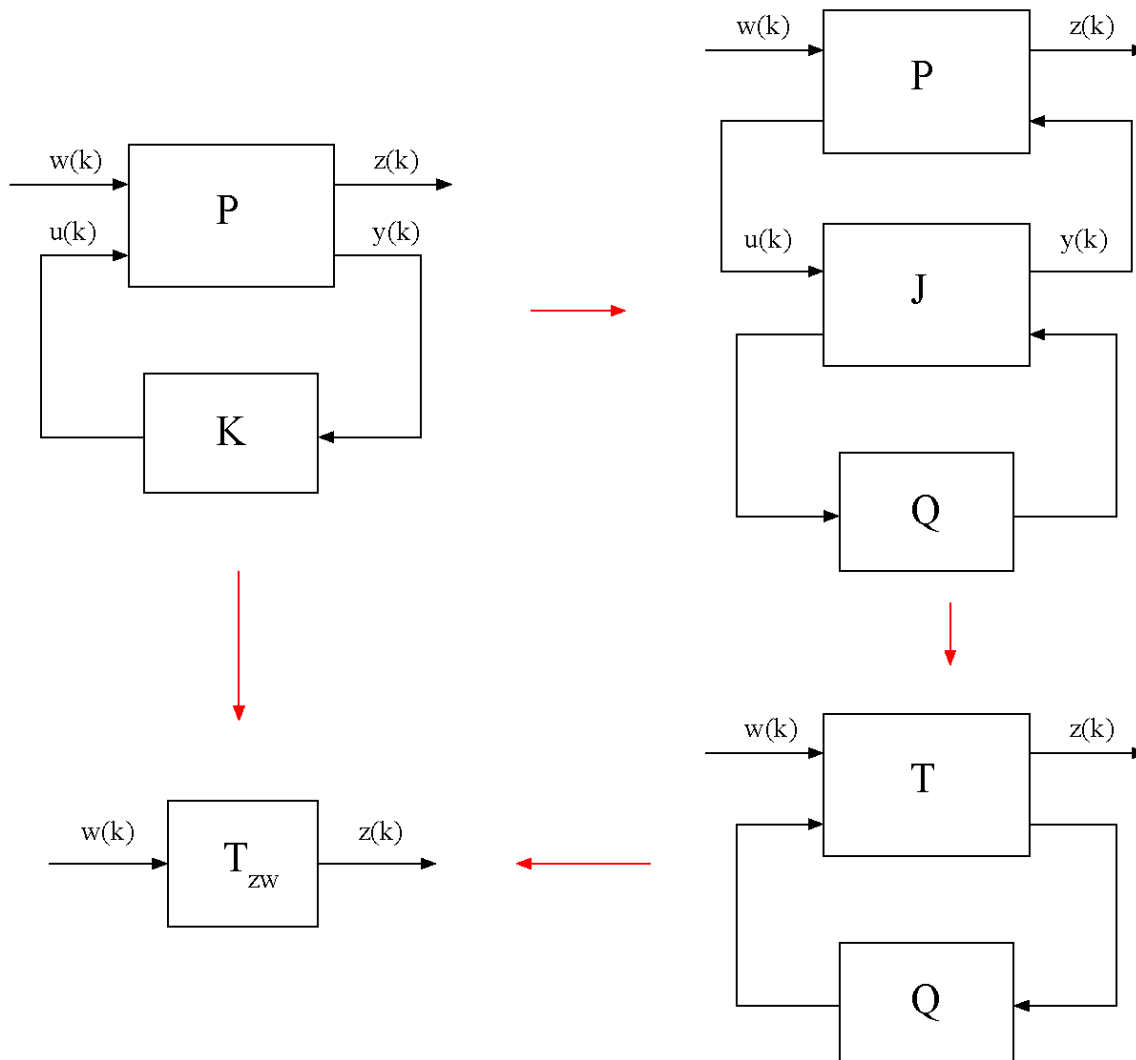
There exist F structured according to G such that  $A+B_uF$  is Schur stable if can find  $M = M', M > 0, G \in \mathbb{R}^{n \times n}, R$  structured according to  $\mathcal{G}$

$$\begin{bmatrix} M & AG + B_uR \\ (AG + B_uR)' & G + G' - M \end{bmatrix} > 0 \quad F = RG^{-1}$$

There exist F structured according to G such that  $A+LC_y$  is Schur stable if can find  $M = M', M > 0, G \in \mathbb{R}^{n \times n}, R$  block-diag  $\mathcal{G}$

$$\begin{bmatrix} M & A'G + C_y'R \\ G'A + R'C_y & G + G' - M \end{bmatrix} > 0 \quad L = (RG^{-1})'$$

# Closed loop maps with parametrization



We can search over  
I/O  $Q$  stable  
with the network  
sparsity & delay structure

# Optimal solution for networked $H_2$ problem

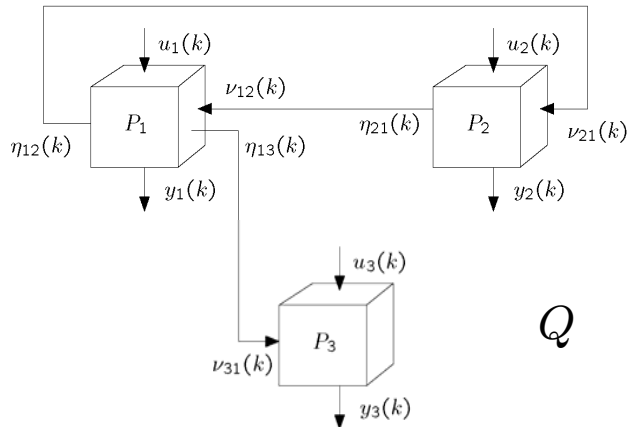
$$\min \|T_{zw}(K)\|_2$$

$$= \min \|T_{11} + T_{12}QT_{21}\|_2$$

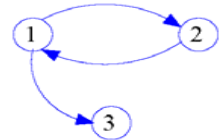
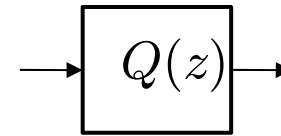
$T_{zw}(K)$  internally stable  
 $K$  network realizable

$Q$  stable

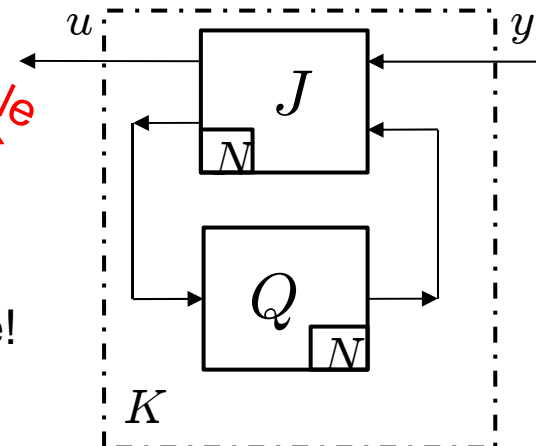
$Q$  with network delay & sparsity structure



Realizable  
 stable



Implementable  
 controller



Optimal networked controller can be unstable!

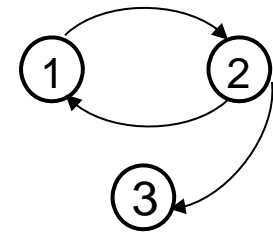
# Summary of approach

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- ▶ Given a networked plant  $P$  in SS over a graph  $\mathcal{G}$  with  $P_{22}$  stab&detec.
- ▶ Find gain  $F$  structured according  $\mathcal{G}$  and  $L$  block-diag so that  $A+BF$  and  $A+LC$  are Schur stable.
- ▶ Compute networked  $J$  and networked  $T = \text{LFT}(P, J)$  in SS
- ▶ Convert to frequency domain  $T(z)$
- ▶ Solve for optimal  $Q(z)$  
$$\min_{Q(z) \in \mathcal{T}^S(\mathcal{G}, \mathcal{P}_y, \mathcal{P}_u)} \|T_{11} + T_{12}QT_{21}\|_2^2$$
- ▶ Realize  $Q(z)$  as a networked system
- ▶ Obtain network-implementable  $K = \text{LFT}(J, Q)$

# Example

$$P_1: \begin{bmatrix} \frac{x_1(k+1)}{z_1(k)} \\ \frac{y_1(k)}{\eta_{12}(k)} \\ \frac{\eta_{13}(k)}{\nu_1(k)} \end{bmatrix} = \left[ \begin{array}{cc|cc|cc|cc} -0.6 & 0.3 & 0.05 & 0 & 0.05 & 1 & 0 \\ 0.5 & 0.2 & 0.2 & 0 & 0.2 & 0 & 1 \\ \hline -1.3 & 0.5 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ \hline -1.3 & 0.5 & 0 & 1 & 0 & 0 & 0 \\ 1.4 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0.5 & 0.8 & 0 & 0 & 0 & 0 & 0 \\ \hline 1.1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0.9 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \begin{bmatrix} \frac{x_1(k)}{w_1(k)} \\ \frac{u_1(k)}{\nu_1(k)} \end{bmatrix}$$



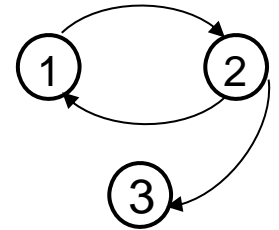
$$P_2: \begin{bmatrix} \frac{x_2(k+1)}{z_2(k)} \\ \frac{y_2(k)}{\eta_{21}(k)} \end{bmatrix} = \left[ \begin{array}{cc|cc|cc|cc} 0.1 & 0.8 & 0.1 & 0 & 0.1 & 1 & 0 \\ 0.3 & -0.5 & 0.1 & 0 & 0.1 & 0 & 1 \\ \hline 0.4 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ \hline 0.4 & 0 & 0 & 1 & 0 & 0 & 0 \\ 1.2 & -0.7 & 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \begin{bmatrix} \frac{x_2(k)}{w_2(k)} \\ \frac{u_2(k)}{\nu_2(k)} \end{bmatrix}$$

$$P_3: \begin{bmatrix} \frac{x_3(k+1)}{z_3(k)} \\ \frac{y_3(k)}{\nu_3(k)} \end{bmatrix} = \left[ \begin{array}{cc|cc|cc|cc} 0.2 & 0 & 0.4 & 0 & 0.4 & 1 & 0 \\ 0.3 & 0.4 & 0 & 0 & 0 & 0 & 1 \\ \hline 0 & 0.6 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ \hline 0 & 0.6 & 0 & 1 & 0 & 0 & 0 \end{array} \right] \begin{bmatrix} \frac{x_3(k)}{w_3(k)} \\ \frac{u_3(k)}{\nu_3(k)} \end{bmatrix}$$

## Example (cont.)

$$A = \begin{bmatrix} 1.5 & -2 & 0 \\ -1 & 4 & 0 \\ 0 & 1 & 1.5 \end{bmatrix}, \quad C_z = \begin{bmatrix} -1 & 2 & 0 \\ 1 & 1 & 0 \\ 0 & -1 & -1 \end{bmatrix}, \quad C_y = \begin{bmatrix} -1 & 2 & 0 \\ 1 & 1 & 0 \\ 0 & -1 & -1 \end{bmatrix}$$

Centralized optimal controller  $K_c = \begin{bmatrix} 1.1667 & -0.3333 & 0 \\ -1.6667 & -0.6667 & 0 \\ 0.1667 & 0.1667 & 1.5000 \end{bmatrix}$ .



- ▶ The networked plant P is unstable.
- ▶ Need a networked stabilizing controller to start

$$F = \begin{bmatrix} -1.0351 & 2.0702 & 0 \\ 1.9185 & -3.8371 & 0 \\ 0 & -1.1356 & -1.1356 \end{bmatrix}$$

$$L = \begin{bmatrix} 1.0140 & 0 & 0 \\ 0 & -4.1139 & 0 \\ 0 & 0 & 1.0027 \end{bmatrix}$$

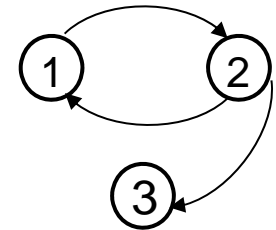
Higher controller order to compensate for lack of communication

- ▶ Centralized optimal cost 3
- ▶ Centralized optimal controller order 0
- ▶ Distributed optimal cost 8.8822
- ▶ Optimal distributed controller is unstable
- ▶ Sub-controllers order = [4,5,4]



# The optimal distributed controllers

$$K_1 = \left[ \begin{array}{cccc|cccc} 1.3153 & 0.3761 & 0.0162 & 0.0003 & 0.8504 & 0 & 1 & 0 & 0 & 0 \\ -8.7760 & -0.5699 & -0.1741 & -0.0029 & -8.7760 & 0 & 0 & 1 & 0 & 0 \\ 0.5454 & 2.0099 & 0.5923 & 0.0106 & 0.5454 & 0 & 0 & 0 & 1 & 0 \\ 0.0097 & -0.4995 & 0.9859 & -0.0224 & 0.0097 & 0 & 0 & 0 & 0 & 1 \\ \hline 0.8292 & 0.3761 & 0.0162 & 0.0003 & 1.8643 & 1 & 0 & 0 & 0 & 0 \\ 3.2751 & 0.6224 & -0.0089 & -0.0003 & 0 & 0 & 0 & 0 & 0 & 0 \\ -1.8388 & 0.6224 & -0.0089 & -0.0003 & 0 & 0 & 0 & 0 & 0 & 0 \\ -8.7927 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0.0658 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0.0103 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0.0741 & -0.0076 & 0.0009 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$



$$K_2 = \left[ \begin{array}{ccccc|cccc} -2.5944 & 1.0699 & -0.0249 & -0.0118 & 0 & 2.7573 & 0 & 1 & 0 & 0 & 0 & 0 \\ -8.7927 & -0.6650 & -0.2102 & -0.1303 & 0 & 8.7927 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0.0658 & 1.9547 & 0.0814 & 0.0802 & 0 & -0.0658 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0.0103 & 0.5032 & 1.0182 & 0.5836 & 0 & -0.0103 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ \hline -2.4806 & 1.0699 & -0.0249 & -0.0118 & 0 & -1.3565 & 1 & 0 & 0 & 0 & 0 & 0 \\ -1.6585 & 0.6675 & 0.0302 & 0.0207 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -1.6306 & 0.6675 & 0.0302 & 0.0207 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 17.5520 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -0.0194 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -1.091 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \hline 0.2219 & -0.0909 & -0.0714 & 0.0129 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0.2192 & -0.0909 & -0.0714 & 0.0129 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -8.6785 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$K_3 = \left[ \begin{array}{cccc|ccc} 0.7192 & 0.0689 & 0.0018 & -0.0366 & 0.3548 & 0 & 1 & 0 \\ -8.6785 & -0.6965 & 0.3506 & -0.0258 & -8.6785 & 0 & 0 & 1 \\ 0 & -1.4659 & 0.7539 & -0.0579 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0.2499 & -0.0575 & 0 & 0 & 0 & 0 \\ \hline 0.2219 & 0.0689 & 0.0018 & -0.0366 & 1.3575 & 1 & 0 & 0 \end{array} \right]$$

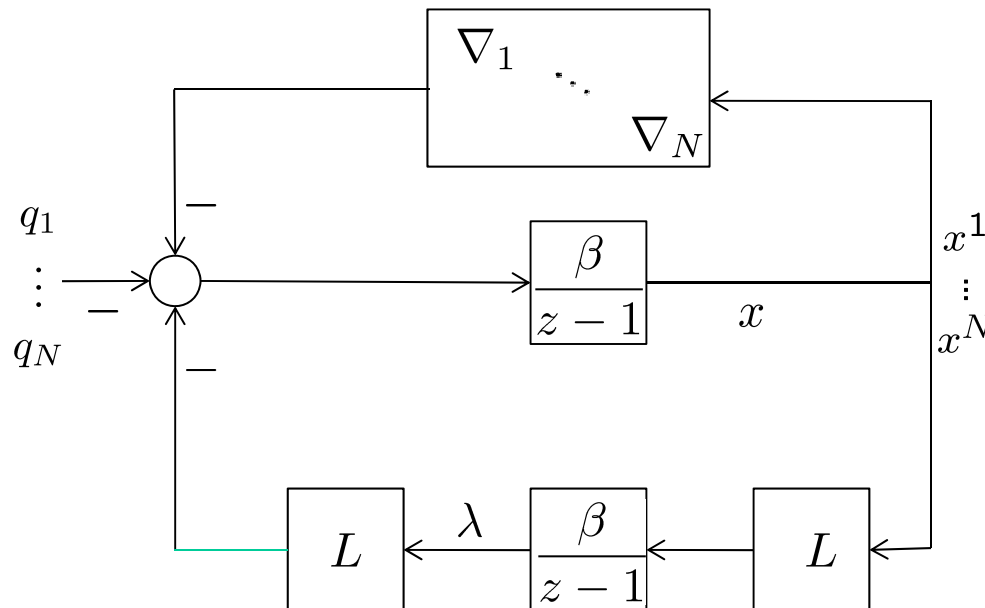
# Distributed Least Squares over Noisy Channels

N sensors want to collectively learn  $x \in \mathbb{R}^n$ , (location of a target)  
 Each sensor has inaccurate incomplete (scalar) measurements

$$y_i = a_i^T x + v_i, \quad v_i \sim N(0, 1)$$

Problem: distributedly find the optimal ML estimate  $x^*$

Solution : 
$$x^* = \arg \min_x \sum_{i=1}^N (a_i^T x - y_i)^2 = \arg \min_x \|Ax - y\|_2^2$$

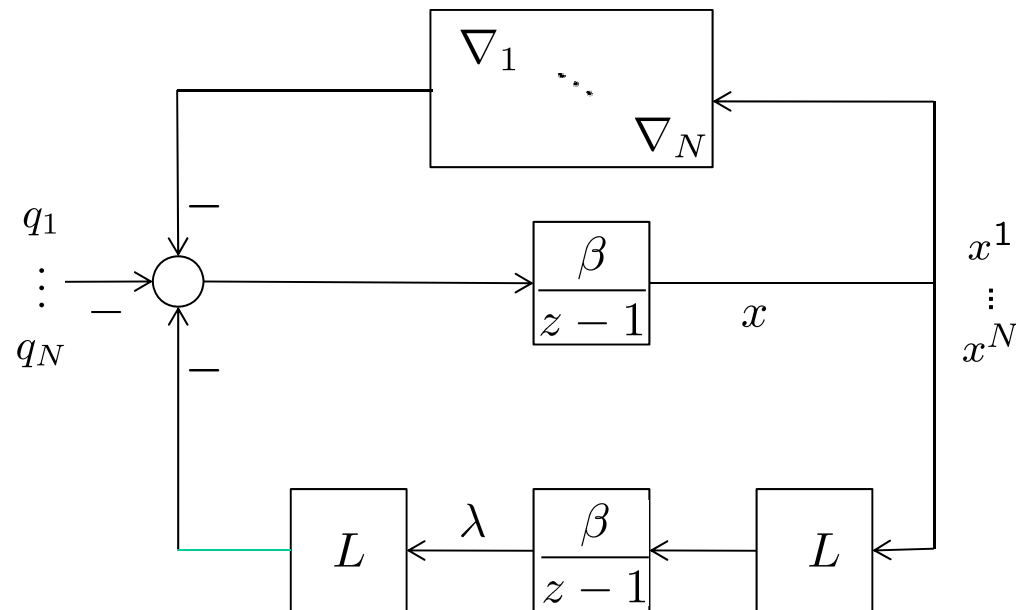


$$\nabla_i = 2a_i a_i^T$$

$$q_i = -2y_i a_i$$

# Least squares system

- ▶ Dynamical system converging to solution of least squares
- ▶ Sampling time  $\beta$
- ▶  $L=L'$  graph laplacian



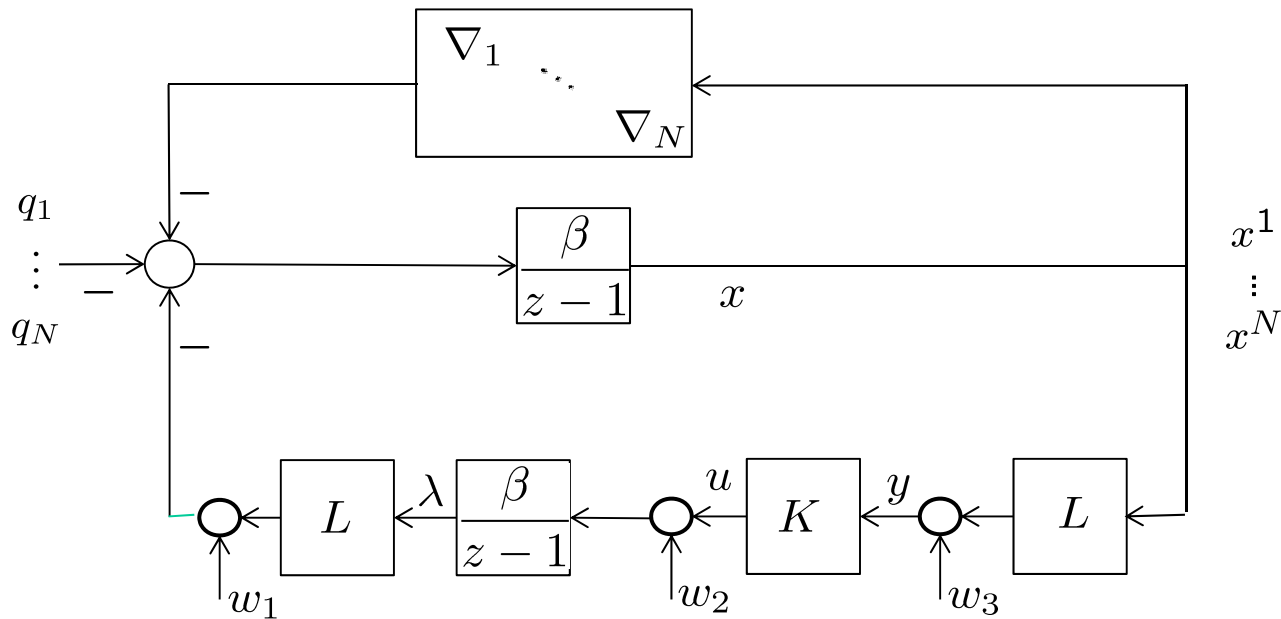
$$\nabla_i = 2a_i a_i^T$$

$$q_i = -2y_i a_i$$

- ▶  $\beta$  cannot be too large for stability

# Advanced networked controller

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Design a networked controller to improve stability margins and noise rejection

# Special Case

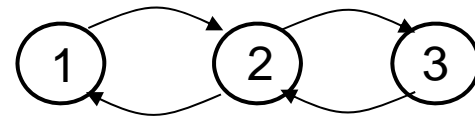
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$$\arg \min_{x_i = x_j, \forall i, j} \sum_{i=1}^N \frac{1}{2} (x_i - q_i)^2.$$

$x_i \in \mathbb{R}$ , and  $q_i \in \mathbb{R}$ .

Graph Laplacian

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



Optimal solution, average:  $x^* = \frac{q_1 + q_2 + q_3}{3}$

# Networked Plant

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## Generalized Networked Plant

$$\begin{aligned}x(k+1) &= x(k) - \beta \nabla x(k) - \beta L \lambda(k) - \beta q + \beta w_1(k) \\ \lambda(k+1) &= \lambda(k) + \beta u(k) + w_2(k) \\ z_1(k) &= x(k) \\ z_2(k) &= \alpha u(k) \\ y(k) &= Lx(k) + w_3(k)\end{aligned}$$

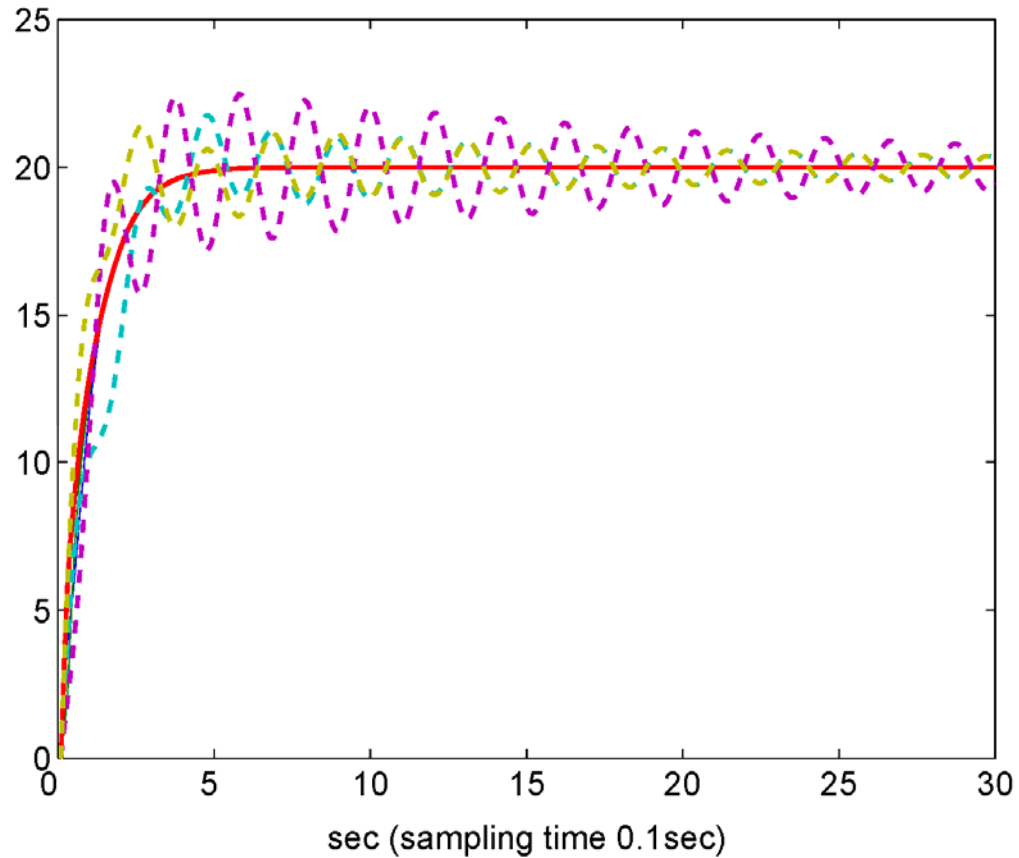
$$P = \left[ \begin{array}{cc|ccc|c} I - \beta \nabla & -\beta L & -\beta \sigma_1^2 I & 0 & 0 & 0 \\ 0 & I & 0 & -\beta \sigma_2^2 I & 0 & -\beta I \\ \hline I & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \alpha I \\ \hline L & 0 & 0 & 0 & \sigma_3^2 I & 0 \end{array} \right],$$

$$P_{22} = \left[ \begin{array}{cc|c} I - \beta \nabla & -\beta L & 0 \\ 0 & I & -\beta I \\ \hline L & 0 & 0 \end{array} \right],$$

# Result $\beta = 0.1$ sec

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- ▶ Controller order [ 8,11,8]

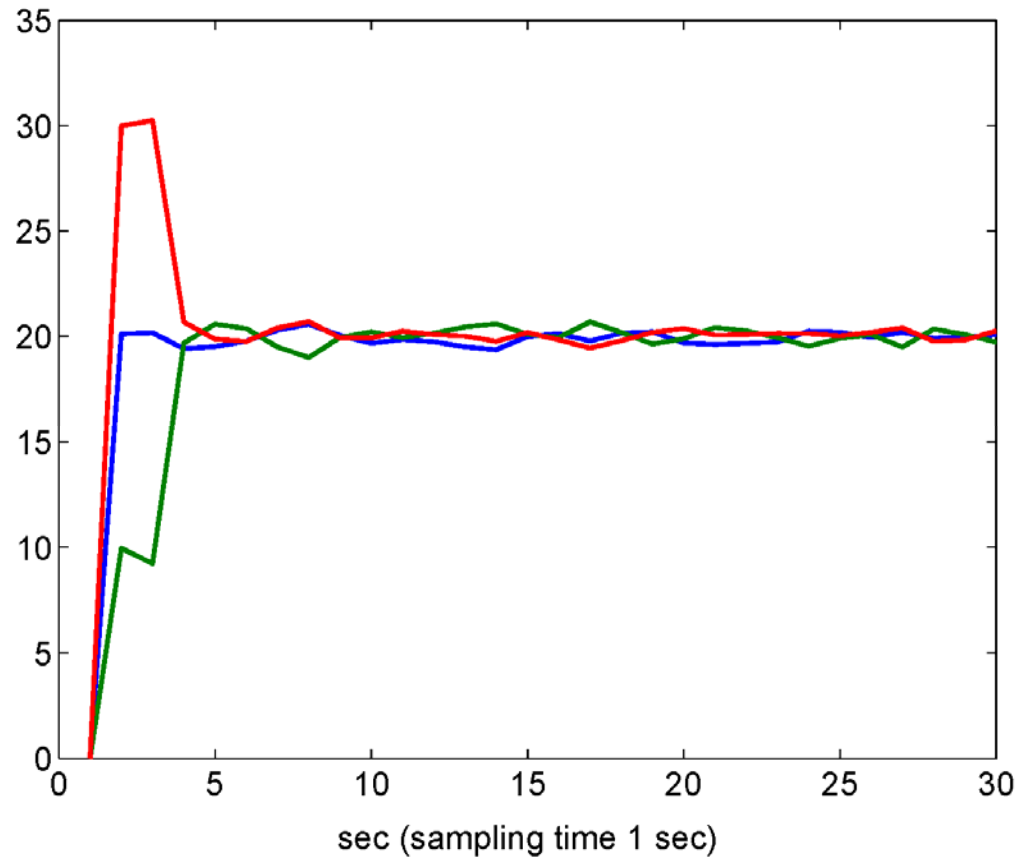


- ▶ Lightly damped without controller

# Result $\beta=1$ sec

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- ▶ Controller order [6,8,6]



- ▶ Unstable without control for such sampling time.



# Conclusions

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- ▶ Networked controller design for Networked systems
- ▶ Defined a large class of networked systems
- ▶ Characterized networked system implementation and realization
- ▶ Derived All stabilizing (realizable) networked controllers
- ▶ Optimal networked controllers (realizable) on arbitrary networks
- ▶ Application to networked computing systems (in progress)