On Counter Functions and Operators for Modeling Discrete-Event Dynamic Systems

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Counters of events (cumulative value)

Function C(t) gives the number of event's occurrence up to time t, e.g., C(6) = 4 means that 4 events occurred up to time 6. It is a non-decreasing and non-continuous function. The set of Counters is denoted C in the sequel.

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- 1. Transformations on Counter Functions and Petri nets
- 2. Algebraic setting, Idempotent semi-ring
- 3. Model and control of Timed Event Graphs (TEG)
- 4. Model for Weighted Balanced Timed Event Graphs (WBTEG)
- 5. Hadamard product and Sharing Resource Problem
- Conclusion and Open Problems

1. Transformations in $C : \delta$ -operator



Operator δ^{τ} , shifting of τ time unit :

 $\delta^{\tau} : \mathcal{C} \to \mathcal{C}, \ \mathcal{C}(t) \to \mathcal{C}(t - \tau)$, e.g., $\delta^3 : \mathcal{C} \to \mathcal{C}, \ \mathcal{C}(t) \to \mathcal{C}(t - 3)$, is the mapping delaying a signal of 3 times unit, i.e., $x2(t) = \delta^3(x_1(t))$.

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1. Transformations in \mathcal{C} : γ -operator



Operator γ^n , shifting of *n* events :

$$\begin{split} &\gamma^n: \mathcal{C} \to \mathcal{C}, \mathcal{C}(t) \to n + \mathcal{C}(t), \text{ e.g.}, \\ &\gamma^2: \mathcal{C} \to \mathcal{C}, \mathcal{C}(t) \to 2 + \mathcal{C}(t), \text{ is the mapping shifting a signal of 2 events,} \\ &\text{i.e., } & \times 2(t) = \gamma^2(x_1(t)). \end{split}$$

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1. Operators composition

$$\delta^{\tau} : \mathcal{C} \to \mathcal{C}, \mathcal{C}(t) \to \mathcal{C}(t-\tau)$$

$$\gamma^{n} : \mathcal{C} \to \mathcal{C}, \mathcal{C}(t) \to n + \mathcal{C}(t)$$

$$\gamma^{n} \circ \delta^{\tau} = \delta^{\tau} \circ \gamma^{n}$$





Counters C(t) can be coded as a union of monomial $\gamma^n \delta^{\tau}$ $C(\gamma, \delta) = \bigcup \gamma^{C(t)} \delta^t$ where γ is the event shift operator and δ is the time shift operator. 6 $\gamma^6 \delta^{+\infty}$ 5 $\gamma^4 \delta^8$ $\gamma^3 \delta^4$ 3 2 1 $\gamma^0 \delta^1$ 1 2 3 4 5 6 7 8 9 1011

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2. Idempotent semi-ring

Idempotent Semiring S (Tropical Algebra (I. Simon))

- Sum \oplus , associative,commutative, zero element denoted ε ,
- Product \otimes , associative, identity element denoted *e*,
- Product ⊗ distributes with respect of sum,
 (a ⊕ b) ⊗ c = a ⊗ c ⊕ b ⊗ c,
- Zero element ε is absorbing, $a \otimes \varepsilon = \varepsilon$
- The sum is idempotent, $a \oplus a = a$.
- $b \preceq a \Leftrightarrow a \oplus b = a = a \lor b \Leftrightarrow a \land b = b$

hence an idempotent semiring has a complete lattice structure, with (ε) as bottom element and $(T = \bigoplus_{x \in S} x)$ as top element.

(min,+) algebra, $\overline{\mathbb{Z}}_{min}$

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More

Sum \oplus is the operator *min*, product \otimes is classical sum +, $\varepsilon = +\infty$, $T = -\infty$ and e = 0, then : $1 \oplus 2 = 1 = min(1, 2)$, (warning $2 \preceq 1$)

 $2 \otimes 1 = 3 = 2 + 1$.

2. Semiring $\mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket$ (Cohen et al.)

Semiring of formal power series coded with γ^n and δ^τ

Sum \oplus is the \cup , product \otimes is the composition \circ , $\varepsilon = \gamma^{+\infty} \delta^{-\infty}$, $T = \gamma^{-\infty} \delta^{+\infty}$ and $e = \gamma^0 \delta^0$.





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2. Set of Counters $\ensuremath{\mathcal{C}}$ and semiring

Counters C(t) can be coded as a non decreasing series in $\mathcal{M}_{in}^{ax}[\![\gamma, \delta]\!]$

 $C(\gamma, \delta) = \bigoplus \gamma^{C(t)} \delta^t$ where γ is a event shift operator and δ is a time shift operator, a series admits a minimal representation, e.g.,

$$\mathcal{C}(\gamma,\delta)=\gamma^{0}\delta^{1}\oplus\gamma^{3}\delta^{4}\oplus\gamma^{4}\delta^{8}\oplus\gamma^{6}\delta^{+\infty}$$



2. Synchronization



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2. Synchronization



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2. Elementary Operations



3. Model of Timed Event Graphs (TEG)



Timed Event Graphs (TEG)

are perfectly described by composition of operators γ and δ . Internal transitions are denoted x_i (inputs transitions u_i , outputs transitions y_i).

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} \varepsilon & \gamma^2 \delta^4 \\ \delta^3 & \varepsilon \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \oplus \begin{pmatrix} \delta^1 \\ \varepsilon \end{pmatrix} u$$

$$y = (\varepsilon & \delta^5) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

3. Model of Timed Event Graphs (TEG)



Standard representation in $\mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket$

with vectors of inputs trajectories $u \in \mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket^p$, of internal states trajectories $x \in \mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket^n$ and outputs trajectories $y \in \mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket^q$), hence $A \in \mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket^{n \times n}$, $B \in \mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket^{n \times p}$, $C \in \mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket^{q \times n}$:

 $\begin{array}{rcl} x & = & Ax \oplus Bu \\ y & = & Cx \end{array}$

3. Transfer Relation of TEG

Fixed point equations

For non-decreasing function, $(x \leq y \Rightarrow f(x) \leq f(y))$, it is possible to compute fixed points f(x) = x.

Application : $x = ax \oplus b = f(x)$

Theorem : Over a complete idempotent semiring S, the least solution to $x = ax \oplus b$ is $x = a^*b$ with $a^* = \bigoplus_{i \in \mathbb{N}_0} a^i = e \oplus a \oplus a^2 \oplus ...$

* is called Kleene star operator.

State Equation :Transfer Relation : $x = Ax \oplus Bu$ $x = A^*Bu$ y = Cx $y = CA^*Bu$





$$A^{*} = \begin{pmatrix} (\gamma^{2}\delta^{7})^{*} & \gamma^{2}\delta^{4}(\gamma^{2}\delta^{7})^{*} \\ \delta^{3}(\gamma^{2}\delta^{7})^{*} & (\gamma^{2}\delta^{7})^{*} \end{pmatrix}$$
$$x = A^{*}Bu = \begin{pmatrix} \gamma^{0}\delta^{1}(\gamma^{2}\delta^{7})^{*} \\ \gamma^{0}\delta^{4}(\gamma^{2}\delta^{7})^{*} \end{pmatrix} u$$
$$y = CA^{*}Bu = \delta^{9}(\gamma^{2}\delta^{7})^{*}u$$

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3. Ultimate Pseudo Periodic series (Cohen et al.)

A periodic series in $\mathcal{M}_{in}^{ax} \llbracket \gamma, \delta \rrbracket$

 $s = p \oplus q(\gamma^{\nu}\delta^{\tau})^*$ where $p = \bigoplus_i^n \gamma^{n_i}\delta^{t_i}$ and $q = \bigoplus_j^m \gamma^{n_j}\delta^{t_j}$ are polynomials and $\mathcal{C}_{\infty}(s) = \nu/\tau$ is the asymptotic slope (the throughput). Canonical form exists.



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3. Idempotent semi-ring and pseudo-inverse

Residuation Theory (Galois Connection) (Croisot et al., Blyth)

A pseudo inverse exists for non-decreasing function defined over ordered sets.

Inequality $a \otimes x \preceq b$ (Baccelli et al.)

Over a complete idempotent semi-ring, inequality $a \otimes x \leq b$ admits a greatest solution, denoted, $x = a \Diamond b$, (*i.e.* $a(a \Diamond b) \leq b$ and equality is achieved, if possible).

Example : (min,+) algebra $\overline{\mathbb{Z}}_{min}$

Inequality $3 \otimes x \leq 5$ admits a greatest solution $x = 3 \sqrt[3]{5} = 5 - 3 = 2$. It achieves equality in the scalar case. (warning : \leq is the inverse order in this semi-ring)

3. Semiring of periodic series (Cohen et al.)

Operations over semi-ring of periodic series over $\mathcal{M}_{in}^{ax}[\![\gamma, \delta]\!]$

- $s = s_1 \oplus s_2$ is a periodic series, asymptotic slope $\sigma_{\infty}(s) = \min(\sigma_{\infty}(s_1), \sigma_{\infty}(s_2))$
- $s = s_1 \otimes s_2$ is a periodic series, asymptotic slope $\sigma_{\infty}(s) = \min(\sigma_{\infty}(s_1), \sigma_{\infty}(s_2))$
- $s = s_1 \wedge s_2$ is a periodic series, asymptotic slope $\sigma_{\infty}(s) = max(\sigma_{\infty}(s_1), \sigma_{\infty}(s_2))$

• $s = s_1 \forall s_2$ is a periodic series, $\sigma_{\infty}(s) = \sigma_{\infty}(s_2)$ if $\sigma_{\infty}(s_2) \le \sigma_{\infty}(s_1)$ else $s = \varepsilon$.

Software Tools (MinmaxGD)

Software to handle periodic series is available on : http://perso-laris.univ-angers.fr/~hardouin/outils.html http://perso-laris.univ-angers.fr/~lhommeau/

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3. Idempotent semi-ring

Matrix

Let A, B, C three matrices in $S^{n \times n}$

- $(A \oplus B)_{ij} = A_{ij} \oplus B_{ij}$
- $(A \otimes B)_{ik} = \bigoplus_{j=1...n} (A_{ij} \otimes B_{jk})$
- $(A \wr B)_{ik} = \bigwedge_{j=1...n} (A_{ji} \wr B_{jk})$, where $A \wr B$ is the greatest matrix s.t. $AX \preceq B$
- $(B \neq A)_{ik} = \bigwedge_{j=1...n} (A_{ij} \neq B_{kj})$, where $A \neq B$ is the greatest such $XA \leq B$
- $(X)_{ij} = A_{ij}^*$ is the greatest matrix s.t. $X \leq A^*$

See : http://perso-laris.univ-angers.fr/~hardouin/GET_BO.html

3. Controller synthesis (Maia et al.)





$$\begin{cases} x = Ax \oplus Bu \\ y = Cx = CA^*Bu \end{cases}$$

Open-loop control

System Equation :

$$y = CA^*BPv$$

such that

 $CA^*BP = CA^*B$

Optimal solution

$$P_{opt} = Pr_+((CA^*B) \diamond (CA^*B))$$

3. Controller synthesis (Maia et al.)

Controlled system :



Objective :

Compute the greatest K s.t. : $C(A \oplus BK)^*B = CA^*B$

Optimal solution

 $K_{opt} = Pr_{+}((A^{*}B) \diamond (CA^{*}B) \phi (CA^{*}B))$

3. Controller synthesis (Maia et al.)

Controlled system :

$$\begin{cases} x = Ax \oplus B(v \oplus Kx) \oplus Pv \\ y = Cx \end{cases}$$



 $K_{opt} = Pr_{+}((A^{*}B) \diamond (CA^{*}B) \phi (CA^{*}B))$

4. Operators to Model Weights





4. Operators to Model Weights (Cottenceau et al.)

Additive operators μ_m and β_b $m \in \mathbb{N}^+$, $\mu_m : \mu_m(C(t)) = m \times C(t)$ $b \in \mathbb{N}^+$, $\beta_b : \beta_b(C(t)) = \lfloor C(t)/b \rfloor$

Commutation

- μ_m , β_b and γ^{ν} do not commute
- μ_m , β_b and γ^{ν} commute with δ^{τ}

•
$$\mu_m \gamma^1 = \gamma^m \mu_m$$
 and $\gamma^1 \beta_b = \beta_b \gamma^b$



4. Weights Timed Event Graph



WB-TEG model

Delays are in blue, weights in red, tokens in green.

$$\begin{array}{rcl} x & = & \left(\begin{array}{cc} \varepsilon & \delta^4 \gamma^3 \mu_2 \\ \delta^3 \beta_2 & \varepsilon \end{array} \right) x \oplus \left(\begin{array}{c} \delta^1 \mu_3 \\ \varepsilon \end{array} \right) u \\ y & = & \left(\varepsilon & \delta^5 \beta_4 \right) x \end{array}$$

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Gain of a Path

Gain of a path is the product of each weight, e.g. $u \rightarrow y$ the ratio of input weight and output weight is $3/1 \times 1/2 \times 1/4 = 3/8$.

Weights Balanced TEG (WB-TEG)

Each parallel path is with the same gain, this implies that each circuit is with a gain equal to 1.

4. Weights Balanced Timed Event Graph (WB-TEG)

Semi-ring $\mathcal{E}^*[\![\delta]\!]$

Transfer behavior of WB-TEGs are described by rational expression over $\{\gamma^{\nu}, \delta^{\tau}, \mu_m, \beta_b\}$ in a specific semi-ring.



- $y = \beta_4 \delta^5 (\beta_2 \delta^3 \delta^4 \gamma^3 \mu_2)^* \beta_2 \delta^3 \delta \mu_3 u$
- $y = \beta_4 \delta^5 (\beta_2 \delta^7 \gamma^3 \mu_2)^* \beta_2 \delta^4 \mu_3 u$
- $y = \delta^9 \beta_4 (\delta^7 \mu_2 \gamma^3 \beta_2)^* \beta_2 \mu_3 u$

WB-TEG transfer in $\mathcal{E}^*\llbracket \delta \rrbracket$		
X	=	$Ax \oplus Bu$
У	=	Сх
	\Rightarrow	
у	=	CA*Bu

Software tools, ETVO, Canonical form exists.

http://perso-laris.univ-angers.fr/~cottenceau/etvo.html

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4. Control of WB-TEG

Residuation $a \otimes x \preceq b$

Semi-ring $\mathcal{E}^*[\delta]$ is complete, hence $a \otimes x \leq b$ admits a greatest solution $x \leq a \lor b$.





Optimal Neutral Controller for WB-TEG in $\mathcal{E}^*[\![\delta]\!]$ Open Loop Controller $P_{opt} = Pr_+((CA^*B) \lor (CA^*B))$ Closed Loop Controller

 $K_{opt} = Pr_+((A^*B) \diamond (CA^*B) \phi (CA^*B))$

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5. Hadamard Product and Resource Sharing Problem



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5. Hadamard Product and Resource Sharing Problem



5. Hadamard Product (Hardouin et al.)



Computation in $\mathcal{M}_{in}^{ax}[\gamma, \delta]$, $x3 = x1 \odot x2$

 $\begin{aligned} & x\mathbf{1} = \gamma^{1}\delta^{3} \oplus \gamma^{3}\delta^{7} \oplus \gamma^{5}\delta^{+\infty} \text{ and } x\mathbf{2} = \gamma^{5}\delta^{2} \oplus \gamma^{4}\delta^{+\infty} \\ & x_{3} = x_{1} \odot x_{2} = \gamma^{3}\delta^{3} \oplus \gamma^{5}\delta^{5} \oplus \gamma^{7}\delta^{7} \oplus \gamma^{9}\delta^{+\infty} \end{aligned}$

5. Hadamard Product

Hadamard product \odot

Let $s_1 = \bigoplus_{t \in \mathbb{Z}} \gamma^{s_1(t)} \delta^t$ and $s_2 = \bigoplus_{t \in \mathbb{Z}} \gamma^{s_2(t)} \delta^t$ be two series, $s_1 \odot s_2 = \bigoplus_{t \in \mathbb{Z}} \gamma^{s_1(t) + s_2(t)} \delta^t$

Properties of Law \odot

- Associative, commutative, neutral element $e_{\odot} = \gamma^0 \delta^{+\infty}$
- Zero element $\varepsilon = \gamma^{-\infty} \delta^{+\infty}$ is absorbing $\mathbf{a} \odot \varepsilon = \varepsilon$
- Distributes with respect of sum \oplus , i.e., $a \odot (b \oplus c) = a \odot b \oplus a \odot c$
- Distributes with respect of \land , i.e., $a \odot (b \land c) = (a \odot b) \land (a \odot c)$

5. Hadamard Product and Residuation



Residuation of Hadamard product



Residuation of Hadamard product \odot^{\sharp} $s_1 \odot x \preceq s_2$ admits a greatest solution $x^{\sharp} = s_2 \odot^{\sharp} s_1$

Non decreasing trajectory

the upper hull is a counter function. $x^{\sharp}(t) =$

$$\max(s_2(t) - s_1(t), x^{*}(t-1))$$

Residuation of Hadamard Product



5. Hadamard Product and Residuation



Computation in $\mathcal{M}_{in}^{ax} [\![\gamma, \delta]\!], x^{\sharp} = s2 \odot^{\sharp} s1$

$$\begin{split} s\mathbf{1} &= \gamma^{\mathbf{1}}\delta^{2} \oplus \gamma^{4}\delta^{5} \oplus \gamma^{6}\delta^{+\infty} \text{ and } s\mathbf{2} = \gamma^{5}\delta^{1} \oplus \gamma^{7}\delta^{7} \oplus \gamma^{9}\delta^{+\infty} \\ x^{\sharp} &= s_{2} \odot^{\sharp} s_{\mathbf{1}} = \gamma^{3}\delta^{\mathbf{1}} \oplus \gamma^{5}\delta^{+\infty} \end{split}$$
Residuation of Hadamard product

 $s_1 \odot x \preceq s_2$ admits a greatest solution $x^{\sharp} = s_2 \odot^{\sharp} s_1$ then $s_1 \odot x^{\sharp} = s_2 \preceq s_2$ is the (purple) trajectory as close as possible from above to the trajectory s_2



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Residuation of Hadamard product

Computation in $\mathcal{M}_{in}^{ax}\llbracket\gamma,\delta\rrbracket$, $s1\odot x^{\sharp}$

$$(\gamma^1 \delta^2 \oplus \gamma^4 \delta^5 \oplus \gamma^6 \delta^{+\infty}) \odot (\gamma^3 \delta^1 \oplus \gamma^5 \delta^{+\infty}) = \gamma^5 \delta^1 \oplus \gamma^7 \delta^2 \oplus \gamma^5 \delta^9 \oplus \gamma^1 1 \delta^2$$



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Dual Residuation of Hadamard product \odot^{\flat} $s_1 \odot x \succeq s_2$ admits a smallest solution $x^{\flat} = s_2 \odot^{\flat} s_1$ Substraction of Counters $s_2(t) - s_1(t)$ is not a counter

(red bullet).

Dual Residuation of Hadamard product



5. Hadamard Product and Resource Sharing

Dual Residuation of Hadamard product \bigcirc^{\flat} $s_1 \odot x \succeq s_2$ admits a smallest solution $x^{\flat} = s_2 \odot^{\flat} s_1$

Non decreasing trajectory

the lower hull is a counter $x^{\flat}(t) = \min(s_2(t) - s_1(t), x^{\flat}(t+1))$

Dual Residuation of Hadamard Product





Computation in $\mathcal{M}_{in}^{ax} [\![\gamma, \delta]\!], x^{\flat} = s2 \odot^{\flat} s1$

 $s2 = \gamma^5 \delta^1 \oplus \gamma^7 \delta^7 \oplus \gamma^9 \delta^{+\infty} \text{ and } s1 = \gamma^1 \delta^2 \oplus \gamma^4 \delta^5 \oplus \gamma^6 \delta^{+\infty}$ $x^{\flat} = s_2 \odot^{\flat} s_1 = \gamma^7 \delta^1 \oplus \gamma^3 \delta^{+\infty}$

Dual Residuation of Hadamard product

 $s_1 \odot x \succeq s_2$ admits a smallest solution $x^{\flat} = s_2 \odot^{\flat} s_1$ then $s_1 \odot x^{\flat} = s_2 \succeq s_2$ is the (purple) trajectory as close as possible from below to the trajectory s_2

Dual Residuation of Hadamard product



Computation in $\mathcal{M}_{in}^{ax}[\![\gamma,\delta]\!]$, $s1 \odot x^{\flat}$ $(\gamma^1 \delta^2 \oplus \gamma^4 \delta^5 \oplus \gamma^6 \delta^{+\infty}) \odot (\gamma^7 \delta^1 \oplus \gamma^3 \delta^{+\infty}) = \gamma^3 \delta^2 \oplus \gamma^5 \delta^5 \oplus \gamma^7 \delta^7 \oplus \gamma^9 \delta^{+\infty}$

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Interpretation of x^{\flat}

x1 and x2 being given, x3 is the maximum number of token you can consume by ensuring that x2 is still satisfied. Laurent Hardouin (LARIS, Union Counter Functions and Operators for Moc May 137-2024

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MinmaxGD

Thanks to D. Zorzenon (Wodes '22), this product and residuation is included in software MinmaxGD.





Resource Sharing





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Resource Sharing





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Resource Sharing



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 $x \prec Ax \oplus Bu \prec A^*Bu$ and y = Cx $x \preceq Ax \oplus Bu \preceq A^*Bu$ and y = CxOptimal Control for Red Line (Highest Priority) A desired output z_1 is supposed known, i.e., the objective is $y_1 \leq z_1$: $u_1^{opt} = (CA^*B) \diamond z_1$ $CA^*Bu_1^{opt} \preceq z_1$ $(x_1^{opt} x_2^{opt})^T = A^* B u_1^{opt} = ((A^* B u_1^{opt})_1 (A^* B u_1^{opt})_2)^T$

 $(\gamma^3 \delta^2) \otimes \mathbf{x}_2 \odot \mathbf{x}_4 \prec \mathbf{x}_1 \odot \mathbf{x}_3$

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Constraint for Blue Line, (Lowest Priority)

$$(\gamma^{3}\delta^{2}) \otimes x_{2}^{opt} \odot x_{4} \preceq x_{1}^{opt} \odot x_{3}$$
$$(\gamma^{3}\delta^{2}) \otimes x_{2}^{opt} \odot (A^{*}B)_{2} \otimes u_{2} \preceq x_{1}^{opt} \odot (A^{*}B)_{1} \otimes u_{2}$$

Constraint on u_2

$$u_2 \preceq (A^*B)_2 \forall ((x_1^{opt} \odot (A^*B)_1 \otimes u_2) \odot^{\sharp} ((\gamma^3 \delta^2) \otimes x_2^{opt}))$$

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Optimal Control for Blue Line, (Lowest Priority)

A desired output z_2 is supposed known, i.e., $y_2 \leq z_2$:

$$u_2 \preceq (CA^*B) \diamond z_2$$

- $u_2 \preceq ((CA^*B) \wr_{\mathbb{Z}_2}) \land ((A^*B)_2 \wr ((x_1^{opt} \odot (A^*B)_1 \otimes u_2) \odot^{\sharp} ((\gamma^3 \delta^2) \otimes x_2^{opt})) \land u_2$
- $u_2 \preceq \Phi(u_2)$

Optimal Control

A greatest fixed point of $u_2 \leq \Phi(u_2)$ exists and it is the optimal control u_2^{opt} , i.e., the greatest control respecting the constraints.

5. Resource Sharing (Schafaschek et al.)



With updating of the reference output z_i

- Many resource and many priorities
- Updating reference input z_i (receding horizon, MPC approach)

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- Model TEG (γ and δ operators)
- Model WBTEG (γ, μ, β and δ operators)
- Open and closed loop controllers synthesis of the both (off line computation)
- Optimal control when resources are shared, on receding horizon (on line computation)

Complexity

Algorithms to manipulate periodic series are polynomial according to the size of the series not to the number of states.



Open Problems

Alternative : Legendre-Fenchel Transform

$$\mathcal{L}(C) = \bigoplus_{t \in \mathbb{R}} (t.s - C(t))$$





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Open Problems

Alternative : Legendre-Fenchel Transform

$$\mathcal{L}(C) = \bigoplus_{t \in \mathbb{R}} (t.s - C(t))$$

Series $(\gamma^0 \delta^0 \oplus \gamma^2 \delta^5) \oplus (\gamma^6 \delta^6) (\gamma^1 \delta^1)^*$ and its approximation (E. Le Corronc)



Open Problems

An artificial neuron (P. Maragos et al.)



$y = \varphi(\Sigma_i(w_i x_i))$

where φ is the activation function. Rectifier (ReLu) is an activation function such as : $\max(0, x)$, hence $y = \max(0, \sum_{i}(w_{i}x_{i}))$

Equation of an artificial neuron in idempotent semi-ring

$$y = e \oplus \bigodot_i \mu_{w_i}(x_i)$$

The reachable set is a max-plus polyhedron.

Log semi-ring (Maslov et al.)

 $a \oplus b = log(e^a + e^b)$

 $a \otimes b = a + b$

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Useful to address some problems of filtering in stochastic context (Analogous to Kalman filter, see G. Winck et al.).

Thank you for your attention.

Tropical Geometry

A max-plus polyhedron



State Estimation : Observer Synthesis



Prediction computation :

 $\hat{x}(\gamma) = Ax(\gamma) \oplus Bu(\gamma).$

or

$$\hat{x}(k) = Ax(k-1) \oplus Bu(k).$$

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State Estimation : Observer Synthesis



Objective :

Compute the greatest observer matrix *L* such that

 $\hat{x} \leq x$.

State Estimation : Observer Synthesis



 $x = Ax \oplus Bu \oplus Sq = A^*Bu \oplus A^*Sq$

$$y = Cx = CA^*Bu \oplus CA^*Sq.$$

Estimated State Equations :

 $\hat{x} = A\hat{x} \oplus Bu \oplus L(\hat{y} \oplus y)$ $\hat{y} = C\hat{x}.$



Constraints Satisfaction :

Compute the greatest matrix *L* such that

 $\begin{array}{rcl} (A \oplus LC)^*B & \preceq & A^*B \Leftrightarrow L \preceq (A^*B) \not (CA^*B) \\ (A \oplus LC)^*LCA^*S & \preceq & A^*S \Leftrightarrow L \preceq (A^*S) \not (CA^*S). \end{array}$

Optimal Matrix : (Hardouin et al. IEEE TAC 2010, Hardouin et al. 2019)

$$L_{opt} = ((A^*B) \not (CA^*B)) \land ((A^*S) \not (CA^*S))$$

is the greatest such that

 $\hat{x} \preceq x$.

State Estimation : Observer Synthesis : Performance Analysis

Equality of the asymptotic slope (Hardouin et al. IEEE TAC 2010)

If matrix C linking state vector to the output is connected to all connected components of the graph then

$$\sigma_{\infty}(\hat{x}_i) = \sigma_{\infty}(x_i) \; \forall i$$

Corollary :

If state x_i belongs to a connected component whose at least one transition is measured then the error $\hat{x}_i - x_i$ is bounded.

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Uncertain system $A(k) \in [\underline{A}, \overline{A}] = [A], B(k) \in [\underline{B}, \overline{B}] = [B], C(k) \in [\underline{C}, \overline{C}] = [C]$

Each matrices entries is supposed bounded and A(k), B(k), C(k) is a realization at step k

$$\begin{array}{rcl} x(k) &=& A(k)x(k-1) \oplus B(k)u(k) \\ y(k) &=& C(k)x(k) \end{array}$$

In the sequel, to enlighten the notation, we assume (without lost of generality) autonomous systems, i.e., x(k) = A(k)x(k-1).

Indeed we can consider $\tilde{x} = (x^t u^t)^t$ and $\tilde{A} = \begin{pmatrix} A & \varepsilon \\ \varepsilon & B \end{pmatrix}$

Uncertain system $A(k) \in [\underline{A}, \overline{A}] = [A], C(k) \in [\underline{C}, \overline{C}] = [C]$

 $\begin{array}{rcl} x(k) &=& A(k)x(k-1) \\ y(k) &=& C(k)x(k) \end{array}$

Q1 : Assuming $x(k-1) \in \mathcal{X}_{k-1|k-1}$ a known set, is it possible to compute the set $\mathcal{X}_{k|k-1} = \{Ax \mid A \in [\underline{A}, \overline{A}], x \in \mathcal{X}_{k-1|k-1}\}$? (prediction) Q2 : Assuming y(k) available, is it possible to compute the inverse image set $[C]^{-1}(y(k)) = \{x \mid y(k) = Cx, C \in [\underline{C}, \overline{C}]\}$? (likelihood) Q3 : Is it possible to compute the intersection of the two previous sets to obtain the set $\mathcal{X}_{k|k} = \mathcal{X}_{k|k-1} \cap [C]^{-1}(y(k))$? (estimation)

Uncertain system $A \in [\underline{A}, \overline{A}], C \in [\underline{C}, \overline{C}]$

 $\begin{array}{rcl} x(k) &=& A(k)x(k-1) \\ y(k) &=& C(k)x(k) \end{array}$

Q1 : Assuming $x(k-1) \in \mathcal{X}_{k-1|k-1}$ a known set, is it possible to compute the set $\mathcal{X}_{k|k-1} = \{Ax \mid A \in [\underline{A}, \overline{A}], x \in \mathcal{X}_{k-1|k-1}\}$? Assumption : $\mathcal{X}_{k-1|k-1}$ is depicted as a tropical polytope. (Lemma 2.1 PhD Guilherme Winck (University of Angers)).

Q1 : Assuming $x(k-1) \in \mathcal{X}_{k-1|k-1}$ a known set, is it possible to compute the set $\mathcal{X}_{k|k-1} = \{Ax \mid A \in [\underline{A}, \overline{A}], x \in \mathcal{X}_{k-1|k-1}\}$?



Q1 : Assuming $x(k-1) \in \mathcal{X}_{k-1|k-1}$ a known set, is it possible to compute the set $\mathcal{X}_{k|k-1} = \{Ax \mid A \in [\underline{A}, \overline{A}], x \in \mathcal{X}_{k-1|k-1}\}$?



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Q1 : Assuming $x(k-1) \in \mathcal{X}_{k-1|k-1}$ a known set, is it possible to compute the set $\mathcal{X}_{k|k-1} = \{Ax \mid A \in [\underline{A}, \overline{A}], x \in \mathcal{X}_{k-1|k-1}\}$?



Q1 : Assuming $x(k-1) \in \mathcal{X}_{k-1|k-1}$ a known set, is it possible to compute the set $\mathcal{X}_{k|k-1} = \{Ax \mid A \in [\underline{A}, \overline{A}], x \in \mathcal{X}_{k-1|k-1}\}$?


Uncertain system $A \in [\underline{A}, \overline{A}], C \in [\underline{C}, \overline{C}]$

 $\begin{array}{rcl} x(k) &=& A(k)x(k-1) \\ y(k) &=& C(k)x(k) \end{array}$

Q2 : Assuming y(k) available, is it possible to compute the inverse image set $[C]^{-1}(y(k)) = \{x \mid y(k) = Cx, C \in [\underline{C}, \overline{C}]\}$? The set can be written as $[C]^{-1}(y(k)) = \{x \mid \underline{C}x \leq y(k) \leq \overline{C}x\}$, which can be decomposed in two sets :

$$\mathcal{X} = \overline{\mathcal{X}} \cap \underline{\mathcal{X}}$$

where $\overline{\mathcal{X}} = \{x | \underline{C}x \leq y(k)\}$ and $\underline{\mathcal{X}} = \{x | y(k) \leq \overline{C}x\}$

Renato Cândido et al., "An Algorithm to Compute the Inverse Image of a Point with Respect to a Nondeterministic Max Plus Linear System", in IEEE TAC, 2021.

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State Estimation : Set-membership approach Computation $\overline{\mathcal{X}} = \{x | \underline{C}x \preceq y(k)\} \Leftrightarrow \overline{\mathcal{X}} = \{x | x \preceq \underline{C} \setminus y(k)\}$



State Estimation : Set-membership approach Computation $\underline{\mathcal{X}} = \{x | y(k) \preceq \overline{C}x\}$



State Estimation : Set-membership approach Computation $\underline{\mathcal{X}} = \{x | y(k) \preceq \overline{C}x\}$



State Estimation : Set-membership approach Computation $\underline{\mathcal{X}} = \{x | y(k) \preceq \overline{C}x\}$



Q2 : Computation $[C]^{-1}(y(k)) = \overline{\mathcal{X}} \cap \underline{\mathcal{X}}$



Q3 : Is it possible to obtain the intersection $\mathcal{X}_{k|k} = [\mathcal{C}]^{-1}(y(k)) \cap \mathcal{X}_{k|k-1}$



Q3 : Is it possible to obtain the intersection $\mathcal{X}_{k|k} = [\mathcal{C}]^{-1}(y(k)) \cap \mathcal{X}_{k|k-1}$



Filtering algorithm : **Require** : $\mathcal{X}_{k-1|k-1}, y(k)$ Ensure : $\mathcal{X}_{k|k}$ $\mathcal{X}_{k|k-1} = [\underline{A}, \overline{A}]\mathcal{X}_{k-1|k-1}$ (prediction) $\mathcal{X} = \{x | x \preceq C \forall y(k)\}$ $\overline{\mathcal{X}} = \{x | y(k) \preceq \overline{C}x\}$ $[C]^{-1}(y(k)) = \mathcal{X} \cap \overline{\mathcal{X}}$ (likelihood) $\mathcal{X}_{k|k} = \mathcal{X}_{k|k-1} \cap [C]^{-1}(y(k))$ (estimation)

Filtering algorithm :	
Require : $\mathcal{X}_{k-1 k-1}, y(k)$	n, N, q
Ensure : $\mathcal{X}_{k k}$	
$\mathcal{X}_{k k-1} = [\underline{A}, \overline{A}]\mathcal{X}_{k-1 k-1}$	$\mathcal{O}(2Nn^2)$
$\underline{\mathcal{X}} = \{x x \preceq \underline{C} \forall y(k)\}$	$\mathcal{O}(nq)$
$\overline{\mathcal{X}} = \{x y(k) \preceq \overline{C}x\}$	$\mathcal{O}(nq)$
$[\mathcal{C}]^{-1}(y(k)) = \underline{\mathcal{X}} \cap \overline{\mathcal{X}}$	
$\mathcal{X}_{k k} = \mathcal{X}_{k k-1} \cap [C]^{-1}(y(k))$	$\mathcal{O}(n^n)$

Alternative approaches : Decomposition in PWA (Adzkiya et al. Automatica 2015)



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Alternative approaches : Interval analysis (Winck PhD 2022)



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Alternative approaches : Interval analysis (Winck PhD 2022)



Performances comparison

- Using tropical polytope approach, the set of all possible solution is obtained, the complexity is $\mathcal{O}(n^n)$.
- Using DBM the same set is obtained (Adzkiya et al. Automatica 2015), with an exponential complexity also, but practically worst.
- Using Box an overapproximation is obtained with a polynomial complexity (Winck, PhD 2022).
- Using SMT (Satisfability Modulo theory) solver (e.g., z3 solver) (Mufid et al. IEEE TAC, 2022) is equivalent to keep the *H*-form of the tropical polytope. This is suitable when a point included in the estimation set is desired (check a solution). But needs to keep all the constraints on the horizon of estimation, which growth at each step.

Where is the estimation given by the observer?



State Estimation

- An efficient observer exists, the greatest possible solution is obtained
- A set-membership approach based on max-plus polytope is the most efficient to obtain the set of all possible solutions, even if the complexity is still exponential.
- Interval analysis yields an over estimation of the solution set with a polynomial complexity

Open problems to address

- Developing an interval observer to compute on-line an upper bound
- Developing more efficient algorithms to compute intersection of max-plus polytope
- Developing method to obtain underestimation set (set included in the solution set), (Barnhill et al., arxiv.org, 2023).
- Selecting a point in the solution set (support) by considering stochastic approach (Santos-Mendes et al. IEEE TAC, 2019, Winck et al. IEEE TAC 2022).
- Considering only \mathcal{H} -form to avoid the costly transposition to \mathcal{V} -form.
- Developing state estimation method for systems involving resource sharing (Schafaschek et al. 2020).

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2. Idempotent semi-ring





Sandwiches Algebra [Cohen et al.]

1 piece of Bread + 1 slice of ham + 1 slice of cheese is equal to 1 sandwich. Another way of counting !

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