On the Regulation Problem for Tropical Linear Event-Invariant Dynamical Systems

V. M. Gonçalves, C. A. Maia (UFMG, Brazil) L. Hardouin (Université d' Angers, France)



2015 SIAM Conference on Control and Its Applications

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

► Tropical algebra, or Max-Plus algebra, is the algebra in which the sum ⊕ is the maximum and the product ⊗ (omitted) is the traditional sum;

- ► Tropical algebra, or Max-Plus algebra, is the algebra in which the sum ⊕ is the maximum and the product ⊗ (omitted) is the traditional sum;
- ► The neutral element of the sum, -∞, denoted in this context as null, has the symbol ⊥. A vector or matrix of appropriate dimension full of null entries will also be denoted by ⊥;

- ► Tropical algebra, or Max-Plus algebra, is the algebra in which the sum ⊕ is the maximum and the product ⊗ (omitted) is the traditional sum;
- The neutral element of the sum, -∞, denoted in this context as null, has the symbol ⊥. A vector or matrix of appropriate dimension full of null entries will also be denoted by ⊥;

► *I* is the *tropical identity matrix* of appropriate dimension;

- ► Tropical algebra, or Max-Plus algebra, is the algebra in which the sum ⊕ is the maximum and the product ⊗ (omitted) is the traditional sum;
- The neutral element of the sum, -∞, denoted in this context as null, has the symbol ⊥. A vector or matrix of appropriate dimension full of null entries will also be denoted by ⊥;

(日) (同) (三) (三) (三) (○) (○)

- I is the tropical identity matrix of appropriate dimension;
- $M^* = \bigoplus_{i=0}^{\infty} M^i$ is the Kleene Closure of M;

- ► Tropical algebra, or Max-Plus algebra, is the algebra in which the sum ⊕ is the maximum and the product ⊗ (omitted) is the traditional sum;
- The neutral element of the sum, -∞, denoted in this context as null, has the symbol ⊥. A vector or matrix of appropriate dimension full of null entries will also be denoted by ⊥;
- I is the tropical identity matrix of appropriate dimension;
- $M^* = \bigoplus_{i=0}^{\infty} M^i$ is the Kleene Closure of M;
- $\rho(M)$ is the spectral radius of M, that is, the largest eigenvalue;

- ► Tropical algebra, or Max-Plus algebra, is the algebra in which the sum ⊕ is the maximum and the product ⊗ (omitted) is the traditional sum;
- The neutral element of the sum, -∞, denoted in this context as null, has the symbol ⊥. A vector or matrix of appropriate dimension full of null entries will also be denoted by ⊥;
- I is the tropical identity matrix of appropriate dimension;
- $M^* = \bigoplus_{i=0}^{\infty} M^i$ is the Kleene Closure of M;
- $\rho(M)$ is the spectral radius of M, that is, the largest eigenvalue;
- $Im\{M\}$ is the right image of M, that is, the set $\{x|\exists y, x = My\}$;

Consider a Tropical Linear Event-Invariant System

$$x[k+1] = Ax[k] \oplus Bu[k] \tag{1}$$

in which $x[k] \in \mathcal{X}$ is the *state vectors* and $u[k] \in \mathcal{U}$ is the *control vectors*;

Consider a Tropical Linear Event-Invariant System

$$x[k+1] = Ax[k] \oplus Bu[k] \tag{1}$$

in which $x[k] \in \mathcal{X}$ is the *state vectors* and $u[k] \in \mathcal{U}$ is the *control vectors*;

Consider also a semimodule S ⊆ X described implicitly as the set of x ∈ X such that

$$Ex = Dx; (2)$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Consider a Tropical Linear Event-Invariant System

$$x[k+1] = Ax[k] \oplus Bu[k] \tag{1}$$

in which $x[k] \in \mathcal{X}$ is the *state vectors* and $u[k] \in \mathcal{U}$ is the *control vectors*;

Consider also a semimodule S ⊆ X described implicitly as the set of x ∈ X such that

1

$$Ex = Dx; (2)$$

► S is the set of *desirable specifications*;

Consider a Tropical Linear Event-Invariant System

$$x[k+1] = Ax[k] \oplus Bu[k] \tag{1}$$

in which $x[k] \in \mathcal{X}$ is the *state vectors* and $u[k] \in \mathcal{U}$ is the *control vectors*;

Consider also a semimodule S ⊆ X described implicitly as the set of x ∈ X such that

$$Ex = Dx; (2)$$

- ▶ S is the set of *desirable specifications*;
- ► Tropical regulation problem R(A, B, E, D): find a control action u[k] such that for all initial condition x[0] there exists a natural number K such that for all k ≥ K, x[k] ∈ S;

[Katz, 2007]: A semimodule K ⊆ X is said to be (A,B) geometrical invariant if for any x ∈ K there exists u ∈ U such that Ax ⊕ Bu ∈ K;

(日) (日) (日) (日) (日) (日) (日) (日)

- [Katz, 2007]: A semimodule K ⊆ X is said to be (A,B) geometrical invariant if for any x ∈ K there exists u ∈ U such that Ax ⊕ Bu ∈ K;
- ▶ [Katz, 2007]: Given a specification semimodule S of a problem R(A, B, E, D), there exists a maximal (A, B) geometrical invariant semimodule inside S. It will be denoted by K_{max}(R);

- [Katz, 2007]: A semimodule K ⊆ X is said to be (A,B) geometrical invariant if for any x ∈ K there exists u ∈ U such that Ax ⊕ Bu ∈ K;
- ► [Katz, 2007]: Given a specification semimodule S of a problem R(A, B, E, D), there exists a maximal (A, B) geometrical invariant semimodule inside S. It will be denoted by K_{max}(R);
- ▶ Definition: a problem R is said to be *coupled* if any member x of K_{max}(R), except the null vector itself, has only finite entries;

► Computing K_{max}(R) can be very onerous [Katz, 2007]. So, it is not feasible, in general, to compute it to check the coupled property;

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

- ► Computing K_{max}(R) can be very onerous [Katz, 2007]. So, it is not feasible, in general, to compute it to check the coupled property;
- Very practical sufficient condition: suppose the constraints Ex = Dx can be written in the special form x = M*x (often the case);

- ▶ Computing K_{max}(R) can be very onerous [Katz, 2007]. So, it is not feasible, in general, to compute it to check the coupled property;
- Very practical sufficient condition: suppose the constraints Ex = Dx can be written in the special form x = M*x (often the case);

► M* only having finite entries implies *finite volume* [Katz, 2007], which in turn implies the coupled property;

Control characteristic equation

Definition: the control characteristic equation C(R) associated to the problem R(A, B, E, D) is the following equation for the unknowns χ ∈ X, μ ∈ U and λ ∈ ℝ

$$\lambda \chi = A \chi \oplus B \mu;$$

$$E \chi = D \chi.$$
(3)

Furthermore, a solution $\{\lambda, \chi, \mu\}$ is *proper* if no entry of χ is the null element \bot ;

Control characteristic equation

Definition: the control characteristic equation C(R) associated to the problem R(A, B, E, D) is the following equation for the unknowns x ∈ X, µ ∈ U and λ ∈ R

$$\lambda \chi = A \chi \oplus B \mu;$$

$$E \chi = D \chi.$$
(3)

Furthermore, a solution $\{\lambda, \chi, \mu\}$ is *proper* if no entry of χ is the null element \bot ;

Definition: the control characteristic spectrum of a problem, Λ(R), is the set of λ such that {λ, χ, μ} is a proper solution;

Non-critical problems

 All the members of Λ(R) are greater than the uncontrolled (u[k] =⊥) system spectral radius, ρ(A): it is not possible to increase the system rate;

Non-critical problems

- All the members of Λ(R) are greater than the uncontrolled (u[k] =⊥) system spectral radius, ρ(A): it is not possible to increase the system rate;
- Definition: a problem R is said to be *critical* if the control characteristic spectrum Λ(R) is the singleton {ρ(A)}. Otherwise, it is said to be *non-critical*;

Convergence number

▶ Definition: Given a square matrix M with ρ(M) ≤ 0, the convergence number κ(M) is the smallest number k such that

$$M^* = I \oplus M \oplus M^2 \oplus M^3 \oplus \dots \oplus M^k.$$
(4)

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

Convergence number

▶ Definition: Given a square matrix M with ρ(M) ≤ 0, the convergence number κ(M) is the smallest number k such that

$$M^* = I \oplus M \oplus M^2 \oplus M^3 \oplus \dots \oplus M^k.$$
(4)

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

▶ If *M* has *n* rows (and hence *n* columns), then $\kappa(M) \leq n$.

Main results

► Theorem 1: a coupled problem *R* is solvable *only if* the control characteristic equation C(*R*) has a proper solution {λ, χ, μ};

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

Main results

- Theorem 1: a coupled problem R is solvable only if the control characteristic equation C(R) has a proper solution {λ, χ, μ};
- Theorem 2: a coupled and non-critical problem R is solvable *if and only if* its control characteristic equation C(R) has a proper solution {λ, χ, μ}. The control action is a simple state feedback of the form

$$u[k] = Fx[k] \tag{5}$$

in which $F = \mu(-\chi)^T$. Furthermore, the closed loop system will have eigenvalue equal to λ and convergence to S is achieved in at most $\kappa(\lambda^{-1}A)$ events.

If the problem has a solution, there exists an (A, B) geometrical invariant set inside the specification set S;

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

- If the problem has a solution, there exists an (A, B) geometrical invariant set inside the specification set S;
- Let K be one of these sets. The fact that the problem is coupled, by hypothesis, implies that it is finitely generated. Then it can be written as K = Im{X} for a matrix X;

Since K is (A, B) geometrical invariant, there exist matrices U and V such that

$$XV = AX \oplus BU \tag{6}$$

and furthermore, since ${\cal K}$ is inside the specification set ${\cal S}$

$$EX = DX; (7)$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

Since K is (A, B) geometrical invariant, there exist matrices U and V such that

$$XV = AX \oplus BU \tag{6}$$

and furthermore, since \mathcal{K} is inside the specification set \mathcal{S}

$$EX = DX; (7)$$

Let v be an eigenvector of V with eigenvalue λ. Post-multiply the two last equations by v

$$\lambda(Xv) = A(Xv) \oplus B(Uv);$$

$$E(Xv) = D(Xv);$$
(8)

Since K is (A, B) geometrical invariant, there exist matrices U and V such that

$$XV = AX \oplus BU \tag{6}$$

and furthermore, since ${\cal K}$ is inside the specification set ${\cal S}$

$$EX = DX; (7)$$

Let v be an eigenvector of V with eigenvalue λ. Post-multiply the two last equations by v

$$\lambda(Xv) = A(Xv) \oplus B(Uv);$$

$$E(Xv) = D(Xv);$$
(8)

Finally, since the problem is coupled, all the entries of X are not ⊥, and therefore Xv has no ⊥ entry. By this and the Equation (8), clearly χ = Xv, μ = Uv and λ compose a proper solution of the control characteristic equation.

► The control characteristic equation C(R) can be written conveniently as

$$\begin{pmatrix} A & B \\ EA & EB \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix} = \lambda \begin{pmatrix} I & \bot \\ D & \bot \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix};$$
(9)

► The control characteristic equation C(R) can be written conveniently as

$$\begin{pmatrix} A & B \\ EA & EB \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix} = \lambda \begin{pmatrix} I & \bot \\ D & \bot \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix};$$
(9)

This can be written as Uy = λVy, for unknowns {λ, y}. This is a tropical two-sided eigenproblem [S. Gaubert and S. Sergeev, 2013];

► The control characteristic equation C(R) can be written conveniently as

$$\begin{pmatrix} A & B \\ EA & EB \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix} = \lambda \begin{pmatrix} I & \bot \\ D & \bot \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix};$$
(9)

- This can be written as Uy = λVy, for unknowns {λ, y}. This is a tropical two-sided eigenproblem [S. Gaubert and S. Sergeev, 2013];
- Can be studied using *parametric mean-payoff games*, [S. Gaubert and S. Sergeev, 2013];

► The control characteristic equation C(R) can be written conveniently as

$$\begin{pmatrix} A & B \\ EA & EB \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix} = \lambda \begin{pmatrix} I & \bot \\ D & \bot \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix};$$
(9)

- This can be written as Uy = λVy, for unknowns {λ, y}. This is a tropical two-sided eigenproblem [S. Gaubert and S. Sergeev, 2013];
- Can be studied using *parametric mean-payoff games*, [S. Gaubert and S. Sergeev, 2013];
- Techniques for solving it studied only very recently, [P. A Binding and H. Volkmer, 2007; R. A. Cuninghame-Green and P. Butkovic, 2008; P. Butkovic, 2010; S. Gaubert and S. Sergeev, 2013];

► The control characteristic equation C(R) can be written conveniently as

$$\begin{pmatrix} A & B \\ EA & EB \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix} = \lambda \begin{pmatrix} I & \bot \\ D & \bot \end{pmatrix} \begin{pmatrix} \chi \\ \mu \end{pmatrix};$$
(9)

- This can be written as Uy = λVy, for unknowns {λ, y}. This is a tropical two-sided eigenproblem [S. Gaubert and S. Sergeev, 2013];
- Can be studied using *parametric mean-payoff games*, [S. Gaubert and S. Sergeev, 2013];
- Techniques for solving it studied only very recently, [P. A Binding and H. Volkmer, 2007; R. A. Cuninghame-Green and P. Butkovic, 2008; P. Butkovic, 2010; S. Gaubert and S. Sergeev, 2013];
- Pseudopolynomial algorithms: not very difficult to solve currently for medium-sized systems [S. Gaubert and S. Sergeev, 2013];

The technique in [S. Gaubert and S. Sergeev, 2013] is based in the construction of the spectral function s(λ) associated to the two-sided equation;

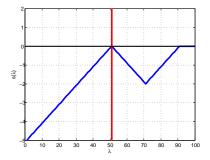
The technique in [S. Gaubert and S. Sergeev, 2013] is based in the construction of the spectral function s(λ) associated to the two-sided equation;

Piecewise affine, Lipschitz continuous and nonpositive function;

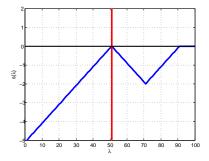
- The technique in [S. Gaubert and S. Sergeev, 2013] is based in the construction of the spectral function s(λ) associated to the two-sided equation;
- Piecewise affine, Lipschitz continuous and nonpositive function;
- The set of λ, such that {λ, y} is a solution for a y =⊥, is the set of λ such that s(λ) = 0;

- The technique in [S. Gaubert and S. Sergeev, 2013] is based in the construction of the spectral function s(λ) associated to the two-sided equation;
- Piecewise affine, Lipschitz continuous and nonpositive function;
- The set of λ, such that {λ, y} is a solution for a y =⊥, is the set of λ such that s(λ) = 0;
- ▶ In the context of the control characteristic equation $C(\mathcal{R})$, $y = (\chi^T \ \mu^T)^T$, however, $y \neq \bot$ does not guarantee, in principle, that χ has not \bot entries. That is, it does not guarantee that the solution generated from y will be proper to $C(\mathcal{R})$;

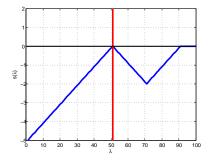
- The technique in [S. Gaubert and S. Sergeev, 2013] is based in the construction of the spectral function s(λ) associated to the two-sided equation;
- Piecewise affine, Lipschitz continuous and nonpositive function;
- The set of λ, such that {λ, y} is a solution for a y =⊥, is the set of λ such that s(λ) = 0;
- ▶ In the context of the control characteristic equation $C(\mathcal{R})$, $y = (\chi^T \ \mu^T)^T$, however, $y \neq \bot$ does not guarantee, in principle, that χ has not \bot entries. That is, it does not guarantee that the solution generated from y will be proper to $C(\mathcal{R})$;
- If the problem is coupled, however, any solution to the two-sided eigenproblem generates a proper solution to the control characteristic equation C(R), that is, y ≠⊥ implies that χ does not have ⊥ entries;



 Algorithms for finding the zeroes of s(λ) require evaluations of this function, see [S. Gaubert and S. Sergeev, 2013];



- Algorithms for finding the zeroes of s(λ) require evaluations of this function, see [S. Gaubert and S. Sergeev, 2013];
- This can be done by *solving* the associated mean-payoff game at the point λ;



- Algorithms for finding the zeroes of s(λ) require evaluations of this function, see [S. Gaubert and S. Sergeev, 2013];
- This can be done by *solving* the associated mean-payoff game at the point λ;
- In the given example, ρ(A) = 50 (red line). The control characteristic spectra is Λ = {50} ∪ [90, 100], which is not the singleton {ρ(A)} = {50}, so the problem is non-critical;

 Concepts as coupled, critical, control characteristic equation and control characteristic spectrum have been proposed;

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 三臣 - のへで

- Concepts as coupled, critical, control characteristic equation and control characteristic spectrum have been proposed;
- With the aid of them, sufficient and necessary conditions to a wide class of problems have been derived;

▲ロト ▲帰 ト ▲ ヨ ト ▲ ヨ ト ・ ヨ ・ の Q ()

 Concepts as coupled, critical, control characteristic equation and control characteristic spectrum have been proposed;

 With the aid of them, sufficient and necessary conditions to a wide class of problems have been derived;

▲ロト ▲帰 ト ▲ ヨ ト ▲ ヨ ト ・ ヨ ・ の Q ()

Solutions can be computed *efficiently* by pseudopolynomial algorithms;

- Concepts as coupled, critical, control characteristic equation and control characteristic spectrum have been proposed;
- With the aid of them, sufficient and necessary conditions to a wide class of problems have been derived;
- Solutions can be computed *efficiently* by pseudopolynomial algorithms;
- It was implemented in a *real plant*, showing the characteristics expected by theory (as robustness to perturbations) [V. M. Gonçalves, 2014];

- Concepts as coupled, critical, control characteristic equation and control characteristic spectrum have been proposed;
- With the aid of them, sufficient and necessary conditions to a wide class of problems have been derived;
- Solutions can be computed *efficiently* by pseudopolynomial algorithms;
- It was implemented in a *real plant*, showing the characteristics expected by theory (as robustness to perturbations) [V. M. Gonçalves, 2014];
- ▶ More results/details in V. M. Gonçalves's thesis [V. M. Gonçalves, 2014].

References

- [Katz, 2007]: R. D. Katz: Max-Plus (A,B)-Invariant Spaces and Control of Timed Discrete Event Systems. IEEE Transactions on Automatic Control. 2007;
- [S. Gaubert and S. Sergeev, 2013]: S. Gaubert and S. Sergeev: The level set method for the two-sided eigenproblem. Discrete Event Dynamic System, 2013 ;
- [P. A Binding and H. Volkmer, 2007]: P. A Binding and H. Volkmer: A generalized eigenvalue problem in the max algebra. Linear Algebra and its Applications, 2007;
- [R. A. Cuninghame-Green and P. Butkovic, 2008]: R. A. Cuninghame-Green and P. Butkovic. Generalised eigenproblem in max algebra. WODES, 2008;
- [P. Butkovic, 2010;]: P. Butkovic: Max-linear systems: theory and algorithms. Springer, 2010;

References

<ロ> <@> < E> < E> E のQの