

Complex Network Systems:

A Control Science and Engineering Perspective

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What's next...

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- 1. Complex Network Systems (CNSs)
- 2. Control Science and Engineering in CNSs
- 3. Switching and Switching Control
- 4. Dealing with Switching in CNSs
- 5. Future Perspectives

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Cyber-Physical World

A broad range of complex, multidisciplinary, physically-aware next generation engineered systems that integrate embedded computing technologies (cyber part) into the physical world.



X. Yu, Y. Xue, "Smart Grids: A cyber-physical systems perspective," Proc IEEE, 104(5): 1058-1070, 2016

Cyber-Physical-Social Systems (CPSS)



S. De, Y. Zhou, A. L. Abad, K. Moessner, "Cyber-Physical-Social Frameworks for Urban Big Data Systems: A survey," Appl Sc, vol. 7, 2017

CPSS in Smart Energy



Underpinned by

- Super high dimensions (spatial scale)
- Real-time (temporal scale) responses
- Intermittency
- High complexity (structured and nonstructured, topology, varying conditions)
- Cyber-physical spaces
- Social-economic aspects
- Cybersecurity

The key question: How to handle the exponentially growing size and complexity of Smart Energy Systems effectively and timely?

The "no free lunch theorem" of Wolpert and Macready ...

Computational complexity for solving a large scale problem cannot be reduced regardless of what algorithms you may use ...

We have to have leap of faith ... !

The "**simple solutions for complex problems**" problem solving paradigm ...

Learning from **NATURE** to deal with future challenges ...

D.H. Wolpert, W.G. Macready, "No free lunch theorems for optimization," IEEE T-EC, 1(1): 67-82, 1997.

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Control Theory and Methods

- Open Loop vs Closed Loop
- Linear vs Nonlinear System
- Classic vs Modern
 Theories
- Frequency vs Time
 Domains
- SISO vs MIMO
- Centralised vs Distributed
- Deterministic vs Stochastic



Control Systems

- Controllability & Observability
- Stability
- Control Specification
- Model Identification
- Data-driven
- Control Types: Optimal/Adaptive/Robust/ Intelligent/Stochastic/ Switching ...

Control in Smart Grid



Underpinned by

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How to handle the exponentially growing size and complexity effectively and timely?

An inspiration: 300+ years ago, Brook Taylor introduced Taylor Series Expansion!

Taylor Series Expansion

Taylor's Theorem : Suppose f is continuous on the closed interval [a, b] and has n + 1 continuous derivatives on the open interval (a, b). If x and c are points in (a, b), then

The Taylor series expansion of f(x) about c:

$$f(c) + f'(c)(x-c) + \frac{f^{(2)}(c)}{2!}(x-c)^2 + \frac{f^{(3)}(c)}{3!}(x-c)^3 + \dots$$

or

Taylor Series =
$$\sum_{k=0}^{\infty} \frac{1}{k!} f^{(k)}(c) (x-c)^{k}$$

If the series converge, we can write:

$$f(x) = \sum_{k=0}^{\infty} \frac{1}{k!} f^{(k)}(c) (x-c)^{k}$$

Case 1: Finding minimum set of control nodes

The concept of controllability

• For a canonical linear, time –invariant dynamics

$$\dot{\mathbf{x}}(t) = A\mathbf{x}(t) + B\mathbf{u}(t)$$
^[1]

 $\mathbf{x}(t)$: states of *N* nodes at time *t*. *A*: interaction between nodes. *B*: control matrix. $\mathbf{u}(t)$: time dependent input vector.

System is controllable if and only if controllability matrix

$$\mathbf{C} = (\mathbf{B}, \mathbf{A}\mathbf{B}, \cdots, \mathbf{A}^{N-1}\mathbf{B})$$
[2]

has full rank (Kalman's controllability rank condition [1]).

$$\operatorname{rank}(\mathbf{C}) = N$$
 [3]

[1] Kalman et al, Contrib. Differ. Equ. 1,1962

The concept of structural controllability

In the controllability matrix Q:

$$Q = [B \ AB \ \cdots \ A^{n-1}B]$$

All 0 are fixed. There is a realization of independent nonzero parameters such that Q has full row rank





Structurally controllable

Case 1: Finding minimum set of control nodes

Using structural controllability to find minimum number of driver nodes

 Liu *et al* [2] proved that the minimum number of driver nodes equal to number of unmatched nodes from maximum matching algorithm



[2] Y. Y. Liu, J. J. Slotine, A. L. Barabasi, Nature, 2011

Case 1: Finding minimum set of control nodes



Problem: how to maximise system structural controllability with minimum number of driver nodes unchanged? There are a lot of applications.

J. Wang, X. Yu, L. Stone, "Effective augmentation of complex networks," Scientific Reports, vol. 6, 25627, 11 May 2016

Case 2: Selecting the best driver nodes for synchronisability

Network Model

Linearly coupled network:

$$\dot{x}_i = f(x_i) + c \sum_{j=1}^N \beta_{ij} H x_j$$
 $x_i \in R^n$ $i = 1, 2, ..., N$

- General assumption: f(.) is Lipschitz. Here, it is linear (or linearized):

$$\dot{x}_i = Ax_i + c\sum_{j=1}^N \beta_{ij} Hx_j$$
 $x_i \in \mathbb{R}^n$ $i = 1, 2, ..., N$

- Coupling strength c > 0 and H – input coupling matrix

- Adjacency matrix: $\left[\beta_{ij} \right]_{N \times N}$

If node *i* points to node *j* $(j \neq i)$, then $\beta_{ij} = 1$; otherwise $\beta_{ij} = 0$; and $\beta_{ii} = 0$

For undirected networks, $\left|\beta_{ij}\right|_{N\times N}$ is symmetrical; for directed networks, may not be so



Case 2: Selecting the best driver nodes for synchronisability



Objective: To achieve a certain control goal

Questions:

- How many controllers to use?
- Where to put them?
 - Pinning Control

$$\dot{x}_{i} = Ax_{i} + c\sum_{j=1}^{N} \beta_{ij}Hx_{j} + \delta_{i}Bu_{i}$$
$$\delta_{i} = \begin{cases} 1 & if \ to - control \\ 0 & if \ not - control \end{cases}$$

X Li, X F Wang, G Chen, Pinning a complex dynamical network to its equilibrium, IEEE T-CAS I, 51: 2074-2087, 2004 W Yu, G Chen, J Lu, J Kurths, Synchronization via pinning control on general complex networks, SIAM J. Contr. Optim., 51:1395-1416, 2013

Case 2: Selecting the best driver node for synchronisability

Suppose that all nodes of a complex network should be pinned (synchronized) to the following desired state:

$$\mathbf{x}_1(t) = \mathbf{x}_2(t) = \cdots = \mathbf{x}_N(t) = \mathbf{s}(t), \text{ as } t \to \infty,$$

$$\frac{dx_i}{dt} = F(x_i) - \sigma \sum_{j=1}^{N} l_{ij} Hx_j + u_i, u_i = -\sigma \beta_i k_i (s - x_i)$$

$$k_i : \text{the feedback gain}$$

$$\beta_i = 1 \text{ for driver nodes, otherwise } \beta_i = 0.$$

Augmented Laplacian matrix

$$C = \left\{ c_{ij} \right\} = \begin{bmatrix} l_{11} + k_1 \beta_1 & l_{12} & \cdots & l_{1N} \\ l_{21} & l_{22} + k_2 \beta_2 & \cdots & l_{2N} \\ \vdots & \vdots & \vdots & \vdots \\ l_{N1} & l_{N2} & \cdots & l_{NN} + k_N \beta_N \end{bmatrix}$$

 $\frac{d(s(t))}{dt} = F(s(t))$

- λ_i : the *i*th eigenvalue of the augmented Laplacian matrix
- The metric *R* is defined² as a measure of controllability

Smaller *R* results in better synchronizability (i.e. synchronizability over wider coupling strength).

¹ X. F. Wang, G. Chen, "Pinning control of scale-free dynamical networks," *Physica A*, vol. 310, pp. 521-531, 2002 ² F. Sorrentino, *et al.*, "Controllability of complex networks via pinning," *Physical Review E*, vol. 75, p. 046103, 2007.

$$R=\frac{\lambda_N}{\lambda_1}$$

Case 2: Selecting the best driver node for synchronisability



complex networks," IEEE T-CAS II, 64(6): 685-689 2017.

Watts-Strogatz complex network with *N*=1000 nodes. Case 3: Characteristic Modelling Approach (吴宏鑫院士创立)

L. Chen, X. Yu, C. Sun. Characteristic modeling approach for complex network systems. IEEE T-SMC Syst. 48(8):1383-1388, 2018

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Switching phenomena are everywhere in CNSs

e.g. links on-off intentionally or unintentionally, switching control mechanisms for fast transient responses.

Switching can be classified in two clusters:

Open-loop switching means the switching occurs without influences from any internal system states and external influences

Closed-loop switching means the switching depends on internal systems states and external influences

Switching Patterns

Switching phenomena are everywhere in CNSs.

The frequency influences significantly the behaviours of system dynamics

Low frequency - If it is 'low', provided each switching action sustains sufficient 'long' time, many existing methodologies for non-switching dynamics can be used by 'piecing-together' various 'smooth' subsystems – in time or in state.

Medium frequency – Medium frequency is really the area of special interest as piecingtogether smooth subsystems may not give accurate picture though methodologies such as Lyapunov theory and Averaging theory may still be applied with caution.

High frequency – The system with high frequency switching tends to violate the theories for usual 'smooth' dynamical systems such as the existence and uniqueness of general solutions to smooth ordinary differential equations; drastically different methods such as Filippov theory should be used!

Benefits of Switching

The benefits of switching are enormous ... for example,

 $\ddot{y} + a_1 \dot{y} + a_{01} y = 0$ subsystem 1 $\ddot{y} + a_1 \dot{y} + a_{02} y = 0$ subsystem 2

- $a_1 > 0$ the systems are both asymptotically stable.
- $a_1 = 0$ the systems are both marginally stable.
- $a_1 < 0$ the systems are both unstable.

Switching between unstable systems can yield a stable motion



1.2

Switching between stable systems can result in an unstable motion



A simple case study

Consider a double integrator given by $\ddot{y} = u(t)$, for $0 \le k_1 \le l \le k_2$









When s=0 is reached, that is, $\dot{y} = -cy$, c > 0, $y(t) = \exp(-ct)y(0) \rightarrow 0$, for $t \rightarrow \infty$

Sliding mode control theory:

For
$$\dot{x} = f(x) + b(x)u$$

- 1. Define a switching manifold which prescribe the desirable properties s(x)
- 2. Design a discontinuous control u(x), $u = \begin{cases} u^+ & s(x) > 0 \\ u^- & s(x) < 0 \end{cases}$ such that $\lim_{s \to 0^+} \dot{s} < 0$, and $\lim_{s \to 0^-} \dot{s} > 0$ Vadim Utkin, *Sliding Modes in Control and Optimisation*, Springer, 2013.

Drawbacks of Switching

Sensitivity to switching times leads to many problems in practice, e.g.

Consider a second order system

$$\dot{x}_{1} = x_{2} \qquad u = \begin{cases} a^{+}x_{1} & x_{1}s > 0 \\ a^{-}x_{1} & x_{1}s < 0 \end{cases}$$

where

$$b > 0, c > 0, s = cx_1 + x_2$$

Equivalently,

$$\ddot{x} + b\dot{x} + a^{\mp}x = 0$$





Phase plane portrait for '-' (s<0, a-<0)



Problem with discretization

Is it true that a 'small enough' sampling period does not cause chaotic motions?





Another example





Main Switching Theories

- 1. Piece-Wise Lyapunov Theory
- 2. Filippov Theory
- 3. Averaging Method

1. Piece-wise Lyapunov theory

For $\dot{x} = f(x) + b(x)u(x)$, If there exist Lyapunov function $V_p, p \in P$, two class K_{∞} functions α_1 and α_2 , and a positive number ρ_0 , such that

 $\begin{aligned} \alpha_1(|x|) &\leq V_p \leq \alpha_2(|x|) \\ \frac{\partial V_p}{\partial x} (f(x) + b(x)u(x)) \leq -2\rho_0 V_p(x) \\ V_p(x) &\leq \mu V_q(x), \ \forall p, q \in P \end{aligned}$

Then switched control system is globally asymptotically stable for every switching signal with average dwell time

$$\tau > \frac{\log \mu}{2\rho_0}$$

D. Liberzon, Switching in Systems and Control, Birkhauser, 2003

2. Filippov Theory

Under infinite switching, $\dot{x} = f(x,t)$ is equivalent to



3. Averaging Method

Consider a general nonlinear dynamical system

 $\dot{x} = \varepsilon f(t, x, \tau)$

where $f(t, x, \tau)$ is periodic in *t* with period τ , the evolution of the system is said to occur in two timescales: a fast oscillatory one associated with the presence of *t* in *f* and a slow one associated with the presence of ε . The averaged system is expressed as

$$\dot{\tilde{x}} = \varepsilon \frac{1}{\tau} \int_0^{\tau} f(s, x, 0) \, ds = \varepsilon \widetilde{f}(\tilde{x})$$

where \tilde{x} is the average state over $(0, \tau)$ with respect to ε .

Averaging Theorem: If $|x(0) - \tilde{x}(0)| = O(\varepsilon)$, then $|x(\varepsilon) - \tilde{x}(\varepsilon)| = O(\varepsilon)$ on a time scale $t \sim \frac{1}{\varepsilon}$

J. A. Sanders, et al, Averaging Methods in Nonlinear Dynamical Systems, Springer, 2007.

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Switching in CNSs

Switching phenomena:

- Links are on or off (switching topology)
- Some dynamical nodes are under discontinuous control e.g. sliding mode



Coordination and Control of CNSs with Switching Topologies



topologies: A survey, IEEE T-SMC Syst, doi:10.1109/TSMC.2019.2961753.

Synchronization with fast switching topology: Averaging method

Suppose that there is a constant $T \ge 0$ and a fixed matrix \overline{L} such that

$$\frac{1}{T}\int_t^{t+T}L(\tau)d\tau = \bar{L} \xleftarrow{} \text{Average Laplacian}_{\text{matrix}}$$

for all t, and the networks with linear (nonlinear) nodes can be synchronized under the fixed graph with Laplacian matrix \overline{L} . Then, global (local) synchronization in complex networks with fast switching topology can be ensured.



Synchronization with slowly switching topology: An M-matrix based approach

Each possible topology should satisfy some connectivity

Synchronization criteria (slowly switching topology)	conditions (contains at least a directed spanning tree) ;
	Switching should not be very fast (dwell time constraint condition) .
Multiple Lyapunov Functions(MLFs) can be constructed from M-matrix theory! A unified construction approach!	G. Wen, W. Yu, G. Hu, J. Cao and X. Yu, IEEE Trans. Neural Networks and Learning Systems, 26(12): 3239-3250, 2015. State feedback.
	G. Wen, W. Yu, Y. Xia, X. Yu, and J. Hu, IEEE Trans. Systems, Man and Cybernetics, Systems, 47(5): 869-881,2017. Output feedback

 \geq

How to ensure synchronization in switching complex networks when each possible topology does not contain any directed spanning tree?

Synchronization with slowly switching topology: An M-matrix based approach – state feedback



G. Wen, W. Yu, G. Hu, J. Cao, X. Yu, Pinning synchronization of directed networks with switching topologies: A multiple Lyapunov functions approach, IEEE T-NNLS, 26(12): 3239-3250, 2015.

Synchronization with slowly switching topology: An M-matrix based approach – output feedback

Node $\dot{x}_i(t) = Ax_i(t) + Bu_i(t) + Df(x_i(t), t)$ dynamics: $y_i(t) = Cx_i(t)$

Control protocol:

$$\dot{\widetilde{x}}_{i}(t) = A\widetilde{x}_{i}(t) + Bu_{i}(t) + \alpha \sum_{j=1}^{N} a_{ij}^{(\sigma(t))} F(\delta_{j}(t) - \delta_{i}(t))$$

$$+ Df(\widetilde{x}_{i}(t), t)$$

$$u_{i}(t) = \beta K \sum_{j=1}^{N+1} a_{ij}^{(\sigma(t))} (\widetilde{x}_{j}(t) - \widetilde{x}_{i}(t))$$

N+1

MLFs:
$$V(t) = \tilde{e}^T(t) \Big(\tilde{\Xi}^{(\sigma(t))} \otimes Q \Big) \tilde{e}(t) + \iota e^T(t) \Big(\tilde{\Xi}^{(\sigma(t))} \otimes P^{-1} \Big) e(t)$$

G. Wen, W. Yu, Y. Xia, X. Yu, J. Hu, Distributed tracking of nonlinear multiagent systems under directed switching topology: An observerbased protocol, IEEE T-SMC Syst, 47(5): 869-881,2017.

Pinning synchronization of complex switching networks with a leader of nonzero control inputs

- Multiple Lyapunov
 Functions-based
 approach (to analysis
 the dwell time based
 synchronization criteria)
- Sliding Mode Control Approach (to make the
 - followers track the leader asymptotically)

The dynamics of the leader may be subjected to unknown external control inputs

Each possible topology should satisfy some connectivity conditions (contains at least a directed spanning tree)



MLFs-based approach Plus Sliding model control technique!

G. Wen, P. Wang, X. Yu, W. Yu, J. Cao, Pinning synchronization of complex switching networks with a leader of nonzero control inputs, IEEE T-CAS I, 66(8): 3100-3112, 2019.

Consensus disturbance rejection for linear multiagent systems with directed switching communication topologies

- Multiple Lyapunov Functionsbased approach (to analysis the average dwell time based consensus criteria)
- Unknown Input Observer (UIO)
 Approach (to estimate the relative full states' error among neighboring agents)
- Disturbance Observer (DO)
 Approach (for disturbance rejection)

The dynamics of the followers are subjected to non-vanishing external dist $\dot{d}_i(t) = W d_i(t)$

Each possible topology should satisfy some connectivity conditions (contains at least a directed spanning tree)



MLFs-based approach Plus UIO Plus DO control technique!

P. Wang, G. Wen, X. Yu, W. Yu, Y. Lv, Consensus disturbance rejection for linear multiagent systems with directed switching communication topologies, IEEE T-CNS, 7(1): 254-265, 2020.

Synchronization of resilient complex networks under attacks

Impulsive network model

(modelling the abrupt change of the states as an impulsive disturbance to the synchronization error system)

 Common Lyapunov Functionbased approach (to analysis synchronization criteria) The network topology without attacks should satisfy some connectivity conditions (contains at least a directed spanning tree)

The network topology will lose connectivity because of attacks on edges and nodes, and states of the nodes being attacked may change abruptly at some time instants



CLF-based approach Plus Impulsive control technique!

P. Wang, G. Wen, X. Yu, W. Yu, Y. Wan, Synchronization of resilient complex networks under attacks, IEEE T-SMC Syst, doi: 10.1109/TSMC.2019.2895027.

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Concluding remarks ...

- Nature has been teaching us many ingenious and 'easy' ways to handle huge size and complexity.
- A new methodology, 'simplexity approach', is needed to deal with spatio-temporal size and complexity in a timely fashion.
- Balancing between optimality, timeliness, and complexity to deliver performance is a key issue.
- Many switching theories can be used for analysis and synthesis in modelling, control and optimisation of CNSs
- New generation control theories and methodologies for CNSs are emerging – an exciting time ahead!



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