

SECOND-ORDER CONSENSUS OVER DIRECTED RANDOM NETWORKS

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BACKGROUND

Coordinated Control

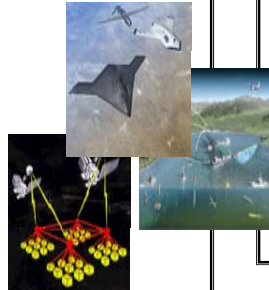
A group of multiple (mobile) agents work cooperatively to achieve a common task.

Multi-agent System VS Single-agent System

Robustness, feasibility, flexibility, cost, efficiency, etc.

Applications

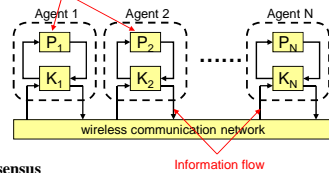
- Multiple mobile robots
- Clusters of telescope and satellite
- Intelligent air traffic management
- Autonomous underwater vehicles
- Space formation flying
- Unmanned aerial vehicles
- Distributed sensor networks
- Automated highways
- Molecular conformation



Networked Multi-agent System

Decoupled individual dynamics
Connected by information flow

decoupled open-loop dynamics



Consensus

A group of agents reach an agreement on a certain quantity of interest which depends on the state of all agents.

PROBLEM FORMULATION

Consider n agents with identical open-loop dynamics

$$\dot{x}_{i,p} = x_{i,p}, \dot{x}_{i,v} = u_i, i = 1, \dots, n$$

• Agreement set

The agreement set $\mathcal{A} \subseteq \mathbb{R}^n$ is the subspace spanned by $\{1\}$, i.e., $\{c1\}$.

• Assumption 1 (Dynamically switching, directed, random networks)

The associated graph Laplacian is time-invariant during each sample period $[k \cdot \Delta t, (k+1) \cdot \Delta t), k = 0, 1, \dots$

• Assumption 2: The directed graph associated with the expectation of the random Laplacian matrix, i.e., $E[L]$, has a spanning tree.

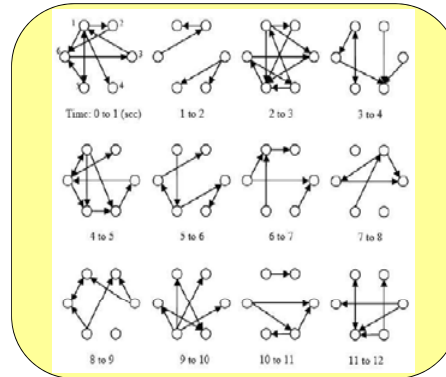
• Asymptotic convergence to the agreement set with probability one

$$P[\sup_{k \geq N} \|x_k - c \cdot 1\| \geq \epsilon] \rightarrow 0, \text{ as } N \rightarrow \infty.$$

• Control objective

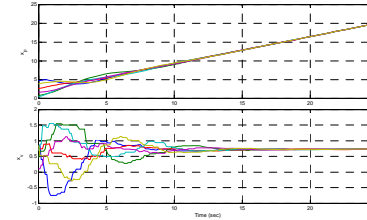
$$\lim_{t \rightarrow \infty} x_p(k) = c_p \cdot 1, \text{ w.p.1.}$$

$$\lim_{t \rightarrow \infty} x_v(k) = c_v \cdot 1, \text{ w.p.1.}$$



SIMULATION RESULTS

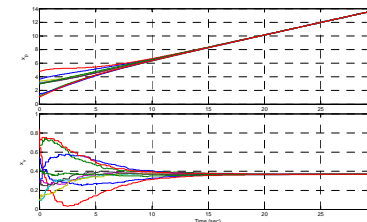
Case One (unity edge weights): $n = 6, \Delta = 0.1, \beta = \gamma = 1, p = 0.9$



Case Two (arbitrary positive edge weights):

$n = 10, \Delta = 0.01, \beta = 1, \gamma = 5, W = \text{circ}\{0, 2, 2, 2, 1, 1, 1, 1, 1, 1\}$

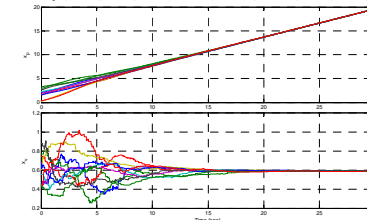
$P = \text{circ}\{0, 0.04, 0.02, 0.01, 0.005, 0.005, 0.005, 0.01, 0.02, 0.04\}$.



Case Three (arbitrary edge weights that are not necessary to be positive):

$n = 10, \Delta = 0.01, \beta = 1, \gamma = 5, W = \text{circ}\{0, 2, 2, 2, 1, 1, 1, -1, -1, -1\}$

$P = \text{circ}\{0, 0.04, 0.02, 0.01, 0.005, 0.005, 0.005, 0.01, 0.02, 0.04\}$.



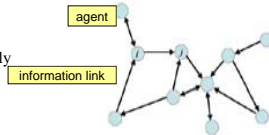
PRELIMINARIES

Graphs

It is common to model information networks using graphs.

Random Graphs

The existence of an edge between a pair of nodes is determined randomly and independently of other edges.



Adjacency Matrix

Laplacian Matrix

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

row sums equal 0

• Directed graphs with unity edge weights

• Directed graphs with arbitrary positive edge weights

• Directed graphs with arbitrary edge weights that are not necessary to be positive

• Agents with decoupled second-order dynamics

• Agents with dynamics that can be transformed into double integrators

APPROACHES

Consensus Algorithm

$$u_i = \sum_{j \in N(i,t)} w_{ij} (\beta(x_{j,p} - x_{i,p}) + \gamma(x_{j,v} - x_{i,v}))$$

Convergence Proof

Stochastic version of Lyapunov theory

CONTRIBUTIONS

We have proved the convergence of a consensus algorithm for a group of agents with second-order open-loop dynamics over directed random information networks.

ACKNOWLEDGEMENT

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