



Modeling and Analysis of Hybrid Control Systems

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Control of the SMART-1 spacecraft

First European lunar mission, launched Sep 2003

- Go to the Moon using Electric Primary Propulsion
- · Advanced orbit and attitude control system



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Control modes for orbit and attitude



Bodin, Swedish Space Agency, 2005



Architecture of SMART-1 spacecraft

• A networked control system with tight interactions between computation, communication and control





Architecture of SMART-1 spacecraft

• Coupling between analogue physics and digital computations



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Outline: Hybrid control systems

Introduction

What is a hybrid system
Motivating examples

Models

Hybrid automata

Control

Stability and stabilization

Application

Control of network traffic

Summary

Outlook
Further reading



What is a hybrid system?

- A hybrid system is a dynamical system with interacting time-triggered and event-triggered dynamics
- E.g., differential equations and finite automata

$$\dot{x} = f(x, u)$$
 and $q^+ = g(q, v)$

• Mixture of analogue and digital models of computations



Example of a hybrid system



Example of a hybrid system





Motivating examples

- Automatic gear box
- Rocking block
- Vacuum cleaning
- Network congestion control
- Networked embedded systems



Automatic gear box

Task: Design the control system for an automatic gearbox





Discrete event system





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 O_1

 O_2



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Rocking block

Hybrid models capture mechanical impacts and other discontinuous dynamics



www.animats.com



Rocking block

Rocking block rotates around one of two pivot points
Impacts represented as discrete transitions
System may show complex dynamics

•Extensively studied as model for nuclear reactors, electrical transformers and tombstones





 $= \omega$





Control architecture of a Scania truck

- Control units connected through 3 controller area networks (CANs) coloured by criticality
- CAN is a standard introduced by Bosch 1986







What is hybrid in networked embedded control systems?

- Networked control systems are inherently hybrid, because interaction of physical plant and computer control, but also because they have
 - mixture of event- and time-triggered communication protocols
 - asynchronous network nodes (if no global clock)
 - quantized sensor data to limit network traffic
 - symbolic control commands to simplify design and operation





Why hybrid systems?

- · Abstractions in design lead to hybrid dynamics
 - Time-scale separation, large scale systems, hierarchical control
- Embedded computer systems are hybrid
 - Real-time software interacting with physical environment
- Many control strategies are hybrid
 - On-off, optimal control, batch control, supervisory control

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Hybrid systems integrate control theory and computer science





Hybrid systems integrate control theory and computer science





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Hybrid automaton

- A hybrid automaton is a formal model of a hybrid system
- Captures essential interaction between time-triggered and event-triggered dynamics







Example: Water tank system





Example: Timed automaton

A timed automaton models n clocks (e.g., computation time)

A timed automaton is a hybrid automaton $H=(Q,X,\mathrm{Init},f,D,E,G,R)$ with

- $Q = \{q_1, \ldots, q_m\};$
- $X = \mathbb{R}^n_+;$
- Init $\subseteq Q \times X$
- $f(q,x) = (1,\ldots,1)^T$
- $D(q) = [a_1, b_1] \times \dots [a_m, b_m]$
- $E \subset Q \times Q$
- $G(e) = [c_1, d_1] \times \dots [c_m, d_m]$
- R(e, x) = 0

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Properties of hybrid automata

Liveness: There exists at least one infinite χ for all $(q_0, x_0) \in$ Init

Determinism: There exists at most one $\inf \chi$ for all $(q_0, x_0) \in \text{Init}$

Zenoness: There exists χ with $\tau_{\infty} = \sum_{i=1}^{\infty} (\tau_i' - \tau_i) < \infty$

Stability: Solutions converge to equilibria

Reachability: Solutions visit certain sets



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Examples of non-live and non-deterministic hybrid automata

Blocking hybrid automaton (non-live) if $(q_0,x_0)=(q_1,0)\in \mathrm{Init}$



Non-deterministic hybrid automaton if $(q_0, x_0) = (q_1, 0) \in Init$





Liveness

Fact

A hybrid automaton is live if for all reachable states for which continuous evolution is impossible, a discrete transition is possible, i.e.,

> $\forall (q, x) \in \text{Reach}(H) \text{ with } x \in \text{Out}(q):$ $\exists (q,q') \in E$ such that $x \in G(q,q')$ and $R(q,q',x) \neq \emptyset$

$Out(q) := \{x : \forall \epsilon > 0, \exists t \in [0, \epsilon), \phi(t, q, x) \notin D(q)\}$

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Determinism

Fact

A hybrid automaton is deterministic if (and only if) there is

- no choice between continuous and discrete evolution, and
- no discrete transition that can lead to multiple states

i.e., $\forall (q, x) \in \text{Reach}(H)$:

- $x \in \bigcup_{(q,q') \in E} G(q,q')$ implies $x \in Out(q)$
- $(q,q') \in E$ and $(q,q'') \in E$ with $q' \neq q''$ imply $x \not\in G(q,q') \cap G(q,q'')$
- $(q,q') \in E$ and $x \in G(q,q')$ imply $|R(q,q',x)| \leq 1$

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Zeno solution of hybrid automaton

A solution $\chi = (\tau, q, x)$ is Zeno if $\tau_{\infty} = \sum_{i=1}^{\infty} (\tau_i^j - \tau_i) < \infty$





Zeno of Elea (490-430 B.C.)

- Born in southern Italy
- Met Socrates in Athens 449 B.C.
- Went back to Elea and into politics
- Tortured to death



- Paradoxes "proved" that motion and time are illusions
- Led to mathematical problems not solved until 19th century



Zeno hybrid systems

- A solution is Zeno if it exhibits infinitely many jumps in finite time
- A truly hybrid phenomenon: requires at least continuous time and discrete states



Execution is not defined for $t \geq \tau_{\infty}$

- Consequence of over-simplified or ill-posed model
- Potential problems for computer simulation, algorithmic verification, stability analysis, etc.
- Few methodologies to detect Zeno

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Bouncing ball is Zeno



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Zeno states



Fact

Zeno states (convergence points of Zeno solution) lie on the intersection of guards

Example—Water tank system:





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Control of hybrid systems

- Analysis and design problems for traditional continuous control systems can be reformulated for hybrid systems:
 - Stability
 - Optimality
 - Robustness
 - Etc
- Here we focus on stability

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A hybrid stability problem for a networked control system



Communication bus

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Stabilization of networked systems

• Consider joint state feedback stabilization of a set plants, when only one plant can utilize the bus at a time:

$u_i = K_i x_i$	$\dot{x}_1 = A_1 x_1 + B_1 u_1$		$\dot{x}_2 = A_2 x_2 + B_2 u_2$		$\dot{x}_3 = A_3 x_3 + B_3 u_3$	
Commu	inication	bus				

• Determine a control and communication policy that stabilizes all systems?



Switched systems

• For simplicity, we limit the discussion to switched systems, which is a subclass of hybrid automata

A switched system is defined as

$$\dot{x} = f_q(x), \qquad x \in \Omega_q$$

$$\Omega_q, q = 1, \dots, m$$
 denotes a partition of $X = \mathbb{R}^n$

Example

$$x \in \mathbb{R}^2$$
, Ω_q quadrant $q, q = 1, \dots, 4$, and $\dot{x} = A_2 x$ $\dot{x} = A_1 x$

$$\begin{aligned} \dot{x} &= A_q(x) \\ x &\in \Omega_q \end{aligned} \qquad \qquad \dot{x} &= A_{3}x \qquad \dot{x} &= A_{4}x \end{aligned}$$



Switched system as hybrid automaton

$$\dot{x} = f_q(x), \qquad x \in \Omega_q$$

corresponds to the hybrid automaton

- $Q = \{1, \ldots, m\}, X = \mathbb{R}^n$, Init $\subset \{q\} \times \Omega_q$
- $f(q, x) = f_q(x)$
- $D(q) = \Omega_q$
- $(q,q') \in E$ if D(q) to D(q') are "neighbors" (i.e., $\overline{D(q)} \cap \overline{D(q')} \neq \emptyset$) and there are solutions that go from D(q) to D(q')
- $G(q,q') = \overline{D(q)} \cap \overline{D(q')}$
- $\bullet \ R(q,q',x)=x$

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Stability for switched systems

A solution x^* of a switched system is stable if for all $\epsilon>0$, there exists $\delta=\delta(\epsilon)>0$ such that for all solutions x

$$\|x(0) - x^*(0)\| < \delta \quad \Rightarrow \quad \|x(t) - x^*(t)\| < \epsilon, \quad \forall t > 0$$

- The "usual" stability definition, cf., continuous systems
- How extend to hybrid automata?



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Lyapunov's second method

Let $x^*=0$ be an equilibrium point of $\dot{x}=f(x).$ If there exists a function $V:\mathbb{R}^n\to\mathbb{R}$ such that

$$V(0) = 0$$

$$V(x) > 0, \quad \forall x \in \mathbb{R}^n \setminus \{0\}$$

$$\dot{V}(x) \le 0, \quad \forall x \in \mathbb{R}^n,$$

then x^* is stable

V is a Lyapunov function



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Lyapunov function for linear systems

 $\operatorname{Real} \lambda_i(A) < 0$ for all i if and only if for every positive definite $Q = Q^T$ there exists a positive definite $P = P^T$ such that

$$PA + A^T P = -Q$$



$$\dot{x} = A_1 x = \begin{pmatrix} -1 & 10 \\ -100 & -1 \end{pmatrix} x$$

Then,

$$P = [1\text{yap in Matlab}] = \begin{pmatrix} 0.2752 & -0.0225 \\ -0.0225 & 2.7478 \end{pmatrix}$$

solves the Lyapunov equation $A_1P + PA_1^T = -I$. Then, $V = x^T P x$ fulfills the three conditions in the Lyapunov theorem (check!). Hence, $x^* = 0$ is stable.

Note that $\lambda(A_1) = -1 \pm i 10 \sqrt{10}$

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Phase portraits





Stable + Stable = Unstable

Consider switched system corresponding to hybrid automaton:



Even if A_1 and A_2 are stable, the switched system is unstable:





Stable + Stable = Stable



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Multiple Lyapunov functions

Suppose $x^*=0$ is an equilibrium of each mode $q=1,\ldots,m$ of $\dot{x}=f_q(x),\qquad x\in\Omega_q$

If there exist functions V_1,\ldots,V_m such that

$$V_q(0) = 0, \quad V_q(x) > 0, \quad \forall x \in \mathbb{R}^n \setminus \{0\}$$

$$V_q(x(t)) \leq 0$$
, whenever $x(t) \in \Omega_q$

and the sequences $\{V_q(x(\tau_{i_q}))\}$, $q = 1, \ldots, m$ are non-increasing, where τ_{i_q} are the time instances when mode q becomes active, then x^* is stable.

• Which of the conditions was violated in previous stable+stable=unstable example?

Branicky

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Example with two discrete modes

$$\dot{x} = f_q(x), \qquad x \in \Omega_q, \qquad q = 1, 2$$



· Active parts are solid and inactive parts dashed

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Supervisory control

- How choose switching $\sigma = \sigma(t)$ such that $\dot{x} = f_{\sigma}(x)$ has desired property?
- Let a supervisor decide on which controller should be active through a switching signal $\sigma: [0, \infty) \to \{1, \dots, m\}$



• Resulting closed-loop system is a hybrid system

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Common Lyapunov function

 If plant and controllers are linear, then closed-loop system is a switched linear system
 Consider the system



where $\sigma:[0,\infty)\to\{1,\ldots,m\}$ is an arbitrary switching sequence. If there exists P>0, such that

$$PA_q + A_q^T P = -I, \qquad q = 1, \dots, m$$

 $\dot{x} = A_{\sigma} x$

then the origin is stable

 $V(x) = x^T P x$ is a common Lyapunov function for all systems $\dot{x} = A_q x$



Commuting system matrices

Consider the system $\dot{x} = A_\sigma x$, where $\sigma : [0, \infty) \to \{1, \dots, m\}$ is an arbitrary switching sequence. If all A_q are stable and

$$A_k A_\ell = A_\ell A_k, \qquad k, \ell \in \{1, \dots, m\}$$

then the origin is stable.

Proof for m = 2: If $A_1A_2 = A_2A_1$ then $\exp A_1 \exp A_2 = \exp A_2 \exp A_1$ (why?). Then, for time trajectory τ and $t \in [\tau_i, \tau'_i]$,

Stability follows from that A_1 and A_2 are stable.



How choose stabilizing switching sequence



Suppose there exist $\mu_q \ge 0, q \in Q$ and $\sum_{q=1}^m \mu_k = 1$, such that $A = \sum_{q=1}^m \mu_k A_k$ is stable. Then, a stabilizing switching sequence $\sigma : [0, \infty) \to Q := \{1, \ldots, m\}$ for

 $\dot{x} = A_{\sigma} x,$

is given by

$$\sigma(x) = \arg\min_{q \in Q} x^T (A_q^T P + P A_q) x$$

where P > 0 is the solution to $A^T P + P A = -I$.

Proof: Follows from that $\sum_{q=1}^{m} \mu_q z^T (A_q^T P + PA_q) z < 0$ and $\mu_q \ge 0$, which gives $x^T (A_q^T P + PA_q) x < 0$ for any x.

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Stabilization of networked systems revisited

• Consider joint state feedback stabilization of a set plants, when only one plant can utilize the bus at a time:

$$\begin{array}{c|c}
 u_i = K_i x_i \\ \hline x_1 = A_1 x_1 + B_1 u_1 \\ \hline x_2 = A_2 x_2 + B_2 u_2 \\ \hline x_3 = A_3 x_3 + B_3 u_3 \\ \hline \\ Communication bus \\ \end{array}$$

• Determine a control and communication policy that stabilizes all systems?

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Hybrid system representation

• How choose the guard conditions of the hybrid automaton to stabilize the system?





Theorem [Hristu-V. and Kumar]

For scalar unstable systems:

 $|x_i| \rightarrow \epsilon$ if and only if $-\sum_{i=1}^3 \frac{A_i}{B_i K_i} < 1$.



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Traffic control in packet-switched communication network

Objective is to

- Give each user suitable service
- Utilize network resources efficiently

Obtained through two control mechanisms:

Spatial control

- route traffic short way through the network
- receiver address in header of each packet
- shortest-distance matrix in each router
- updated on a slow time scale

Temporal control

- adjust sending rate to available bandwidth
- base on info available in sender (end-to-end)
- implicit bandwidth estimate through ack's
- updated on a faster time scale







Transmission control protocol (TCP)

- TCP implements a congestion controller that regulates the sending rate
- Control variable is the congestion window w, which represents number of outstanding (not-yet-acknowledged) packets
- Control is based on implicit feedback information from ack's
- TCP follows additive increase multiplicative decrease (AIMD) strategy



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TCP congestion avoidance

- Window w is updated each round-trip time RTT
 - If no drops occur, then w := w + 1If drop occurs, then w := w/2

Hybrid system is obtained by interpreting w as a continuous-time real variable:





Typical window evolution:



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Hybrid dynamics of a queue



Hybrid model of TCP over single link





The discrete states of TCP



TCP is a hybrid control strategy





A more accurate hybrid model of TCP



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traffic: Packet and fluid models

Alternative models of network

Packet models

- Model each individual packet (event-driven)
- Accurate but computationally heavy



Fluid models

- Averaged fluid quantities (time-driven)
- Capture only steady-state and slow behaviors



· Hybrid model combines features of these traditional network models



TCP over wireless links



- Integration of Internet and cellular networks hard due to radio link variations
- When used over wireless links, TCP cannot ensure a high link utilization
- Packet drops, bandwidth and delay variations in radio link erroneously indicate network congestion to TCP
- How do radio links affect TCP throughput?
- · Can we make the radio link and the cellular system "TCP friendly"?

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Cascade control

- Radio link transforms losses into random delays
- Cascaded feedback control loops
 - Inner and outer power controls
 - Link-layer retransmission
 - TCP
- Increased probability of spurious timeout gives reduced TCP throughput
- Adjust link layer properties to optimize TCP throughput





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New feedback protocols for wireless Internet

- Improved TCP throughput through new radio network feedback protocol
- Proxy between cellular system and Internet adapt sending rate to radio bandwidth variations obtained from radio network controller (RNC)



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New feedback protocols for wireless Internet

- Hybrid controller in proxy regulates sending rate based on
 - Events generated by radio bandwidth changes obtained from $\ensuremath{\mathsf{RNC}}$
 - Sampled measurements of queue length in RNC
- Improved time-to-serve-user and utilization compared to traditional end-to-end TCP







Summary of the application hybrid control of network traffic

- Hybrid model of congestion control in packet-switched networks
- \cdot $\,$ Combine event-driven packet models with time-driven fluid models $\,$
- \cdot $% \left(Accurate on time-scale of the round-trip time \right)$
- Enables analysis and efficient simulations of congestion control
- Interactions between wireless links and TCP lead to performance loss
- Hybrid controller gives improved user experience and network utilization





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Examples of what was **not covered** in the presentation

- Models
 - Other hybrid models classes, e.g., stochastic hybrid systems
 - How to obtain models: system identification for hybrid systems
 - Computer simulation
- Estimation and observers
 - How to estimate the state of a hybrid system
- Control
 - Optimal control of hybrid systems
 - Non-smooth control
- Verification
 - Model checking
 - Reachability analysis
 - Reach set computations
- Implementation



Summary

- Hybrid systems arise naturally in the design of embedded computer system, where **real-time software** is **interacting** with a **physical environment**
- Integrate problem formulations and mathematical tools from control theory and computer science
- Emerging theories and computational tools for modeling, control, verification, simulation and implementation
- Area with a lot of activities, including major European projects







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