On robust synchronization of heterogeneous linear multi-agent systems with static couplings

Georg S. Seyboth, Dimos V. Dimarogonas, Karl Henrik Johansson, Paolo Frasca, Frank Allgöwer

Abstract

This paper addresses cooperative control problems in heterogeneous groups of linear dynamical agents that are coupled by diffusive links. We study networks with parameter uncertainties, resulting in heterogeneous agent dynamics, and we analyze the robustness of their output synchronization. The networks under consideration consist of non-identical double-integrators and harmonic oscillators. The geometric approach to linear control theory reveals structural requirements for non-trivial output synchronization in such networks. Furthermore, a clock synchronization problem and a circular motion coordination problem are discussed as applications corresponding to these two network types. The results are illustrated by numerical simulations.

1. Introduction

Consensus and synchronization problems in networks of dynamical agents are typically solved with diffusive couplings, i.e., distributed control laws based on the output differences of neighboring agents. Well-known examples are the classical consensus protocol (Olfati-Saber & Murray, 2004; Ren & Beard, 2005) and its extensions to double-integrators (Ren & Atkins, 2007), harmonic oscillators (Ren, 2008), and general linear agents (Scardovi & Sepulchre, 2009; Wieland, Kim, & Allgöwer, 2011). In this context, a major challenge is robust synchronization in heterogeneous linear networks, i.e., multi-agent systems consisting of non-identical linear agents (Grip, Yang, Saberi, & Stoovogel, 2012; Lunze, 2012; Wieland & Allgöwer, 2009; Wieland, Sepulchre, & Allgöwer, 2011; Wu & Allgöwer, 2012). In Wieland and Allgöwer (2009) and Wieland, Sepulchre et al. (2011), a necessary condition for synchronization in heterogeneous linear networks is presented. The result is formulated as an internal model principle for synchronization and states that the agents have to embed a common internal model in order to be able to synchronize.

In this paper, we study cooperative control problems in heterogeneous linear networks, i.e., in diffusively coupled multi-agent systems with general high-order linear dynamics subject to parameter perturbations, which cause non-identical agent dynamics. In particular, we focus on output synchronization problems. The main goal is to develop a deeper understanding of the effects of heterogeneity in the agent dynamics on the dynamic behavior of the diffusively coupled multi-agent system and its implications for distributed control design. The contributions are the following.

We analyze the dynamic behavior of selected heterogeneous linear multi-agent systems. For each network, we discuss the implications of the internal model principle for synchronization, highlight the importance of the network topology, and assess the robustness of synchronization with respect to parameter uncertainties in the agent dynamics. Firstly, we consider a network of non-identical double-integrators, which achieves output synchronization if the output is position only, in Section 4. Afterwards, in Section 5, we study state synchronization in the same network. The structural requirements for synchronization are not met in this case, but it turns out that the synchronization error remains small,
depending on the graph topology and the heterogeneity in the network. Secondly, in Section 6, we consider a network of harmonic oscillators with perturbed frequencies. We show that the internal model condition is not satisfied and that static diffusive couplings have a stabilizing effect in such networks. In particular, the network is rendered asymptotically stable if and only if there are oscillators with different frequencies in a certain region of the network. A preliminary version of these results has been presented in Seyboth, Dimarogonas, Johansson, and Allgöwer (2012). Moreover, we present two application examples: a clock synchronization problem and a motion coordination problem for mobile robots. The latter shows that heterogeneity may significantly impair the performance of cooperative control strategies designed for identical agents.

2. Preliminaries: notation and graph theory

For a vector $v \in \mathbb{R}^n$, $\operatorname{diag}(v)$ and $\operatorname{diag}(v_1, \ldots, v_n)$ both denote the diagonal matrix with the entries $v_i$, $i = 1, \ldots, n$, of $v$ on the diagonal. The all ones and all zeros vectors are denoted by $\mathbf{1}$ and $\mathbf{0}$, respectively, and $I = \operatorname{diag}(\mathbf{1})$ is the identity matrix. The null space and image of a linear map defined by a matrix $M$ are denoted by $\ker(M)$ and $\operatorname{im}(M)$, respectively. The norm $\| \cdot \|$ is understood as 2-norm for vectors and induced 2-norm for matrices. The spectrum of the set of roots of the characteristic polynomial of $M$, i.e., it respects the multiplicity of the eigenvalues. For symmetric matrices $M = M^\top$, $M > 0$ ($M \geq 0$) stands for positive (semi-)definiteness, while $M < 0$ ($M \leq 0$) for negative (semi-)definiteness. For a complex number $z \in \mathbb{C}$, $\Re(z)$ is the real part and $\Im(z)$ the imaginary part of $z$. The closed right-half complex plane is denoted by $\mathbb{C}^+$. Let $A = Ax, x \in \mathbb{R}^n$, be a linear dynamical system. A subspace $\mathcal{U} \subseteq \mathbb{R}^n$ is called invariant with respect to $x = Ax$, or shortly $A$-invariant, if $x(0) \in \mathcal{U}$ implies $x(t) \in \mathcal{U}$ for all $t$. For convergence to a subspace $\mathcal{U}$, we write $x(t) \rightarrow \mathcal{U}$ as $t \rightarrow \infty$ as shorthand notation for $\forall \epsilon > 0 \exists T > 0 \forall t > T : x(t) \in \mathcal{U} \subseteq \epsilon$, where $\inf_{t \geq 0} \|x(t), \mathcal{U}\| < \epsilon$.

The network topology is modeled by a time-invariant directed graph $\mathcal{G} = (\mathcal{V}, \mathcal{E}, A_k)$. Each vertex $v_k$ in the set $\mathcal{V} = \{v_1, \ldots, v_N\}$ corresponds to a dynamical subsystem (agent) $k$ in the network. There is a directed edge from vertex $v_j$ to $v_i$, i.e., $(v_j, v_i) \in \mathcal{E}$, if and only if $v_j$ is influenced by (receives information from) $v_i$. A consecutive sequence of directed edges is called a directed path. The adjacency matrix $A_k \in \mathbb{R}^{N \times N}$ describes the graph structure and edge weights, i.e., $a_{ij} > 0 \iff (v_i, v_j) \in \mathcal{E}$ and $a_{ii} = 0$ otherwise. A graph $\mathcal{G}$ is called undirected if $(v_i, v_j) \in \mathcal{E} \iff (v_j, v_i) \in \mathcal{E}$ and $a_{ij} = a_{ji}$. The Laplacian matrix $L \in \mathbb{R}^{N \times N}$ is defined as $L = \operatorname{diag}(A_k \mathbf{1}) - A_k$. By construction, $L$ is a Metzler matrix and has zero row sums, i.e., $L \mathbf{1} = \mathbf{0}$. The vector of ones $\mathbf{1}$ is the eigenvector corresponding to the zero eigenvalue $\lambda_1(0) = 0$. All eigenvalues of $L$ are contained in the closed right-half plane. The zero eigenvalue $\lambda_1(L) = 0$ is simple and all other eigenvalues have positive real parts $\Re(\lambda_k(L)) > 0$, $k \in \{2, \ldots, N\}$, and if only if $\mathcal{G}$ is connected (Ren & Beard, 2005). An induced subgraph of $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ is a graph $\mathcal{G}_i = (\mathcal{V}_i, \mathcal{E}_i)$ with $\mathcal{V}_i \subseteq \mathcal{V}$ and $\mathcal{E}_i = \{(v, w) : v, w \in \mathcal{V}_i\}$.

Definition 2.1 (Strongly Connected Graph). A graph $\mathcal{G}$ is called connected if it contains a directed spanning tree, i.e., if there exists a vertex $v_k \in \mathcal{V}$ such that there is a path from $v_k$ to every other vertex $v_j \in \mathcal{V}$. A graph $\mathcal{G}_i$ is called strongly connected if there exists a directed path from any vertex to any other vertex in $\mathcal{V}_i$.

Definition 2.2 (ISCC, Wieland, 2010). An independent strongly connected component (ISCC) of a directed graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ is an induced subgraph $\mathcal{G}_i = (\mathcal{V}_i, \mathcal{E}_i)$ which is maximal, subject to being strongly connected, and satisfies $(v, w) \not\in \mathcal{E}_i$ for any $v \in \mathcal{V} \setminus \mathcal{V}_i$ and $w \in \mathcal{V}_i$.

If $\mathcal{G}$ is connected, then $\mathcal{G}$ has exactly one ISCC (Wieland, 2010). Furthermore, in this case, $\operatorname{rank}(L) = N - 1$ and the null space of $L$ is spanned by a non-negative vector $p \in \mathbb{R}^n$, i.e., $p \geq 0$ element-wise. The $k$-th element $p_k$ is positive, if and only if $v_k \in \mathcal{V}_{\text{ISCC}}$ (Wieland, 2010). The vector $p$ is the left eigenvector of $L$ corresponding to eigenvalue zero, i.e., $p^\top L = 0$. We normalize $p$ such that $p^\top \mathbf{1} = 1$. If $\mathcal{G}$ is strongly connected, then $\mathcal{V}_{\text{ISCC}} = \mathcal{V}$ and $p > 0$ element-wise. Fig. 1 shows an example of a directed graph which is connected but not strongly connected. Its ISCC consists of $\mathcal{V}_{\text{ISCC}} = \{v_1, v_2, v_5, v_4\}$, and any vertex in $\mathcal{V}_{\text{ISCC}}$ is the root of a spanning tree. For further details, see Godsil and Royle (2001), Wieland (2010) and Wieland, Kim et al. (2011).

3. Synchronization in heterogeneous linear networks

It has been shown in Wieland and Allgöwer (2009) and Wieland, Sepulchre et al. (2011) that the geometric approach to linear systems theory (Basile & Marro, 1992; Wonham, 1985) is useful for the analysis of synchronization problems in networks of linear systems. In this section, we review the main result of Wieland and Allgöwer (2009), i.e., the internal model principle for synchronization. We consider a heterogeneous group of $N$ linear agents,

$$
\begin{align*}
\dot{x}_k &= A_k x_k + B_k u_k \\
y_k &= C_k x_k,
\end{align*}
$$

with state $x_k \in \mathbb{R}^n$, input $u_k \in \mathbb{R}^m$, and output $y_k \in \mathbb{R}^p$, for $k \in \mathbb{N}$, where $\mathbb{N}$ is the index set $\mathbb{N} = \{1, \ldots, N\}$. The agents are interconnected by static diffusive couplings

$$
\begin{align*}
u_k &= K_k \sum_{j=1}^{N} a_{kj} (y_j - y_k),
\end{align*}
$$

where $K_k \in \mathbb{R}^{n_k \times p}$ is a coupling gain matrix and $a_{kj}$ are the elements of the adjacency matrix $A_k$ of the underlying communication graph $\mathcal{G}$. The network of $N$ agents (1) with couplings (2) is said to reach output synchronization, if

$$
y_j(t) - y_k(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty
$$

for all pairs $j, k \in \mathbb{N}$. Furthermore, non-trivial output synchronization is reached if, additionally, the closed-loop system has no asymptotically stable equilibrium set on which $y_j(t) = 0$ for all $k \in \mathbb{N}$. We impose the following standing assumption.

Assumption 3.1. $(A_k, C_k)$ is detectable for all $k \in \mathbb{N}$.

The closed-loop system (1), (2) can be compactly written as

$$
\dot{x} = (\hat{A} - \hat{B} \hat{K} (L \otimes I_p) \hat{C}) x,
$$

where $x = [x_1^\top, \ldots, x_N^\top]^\top \in \mathbb{R}^n$ and $n = \sum_{k=1}^{N} n_k$ is the state dimension of the overall network, and with the block diagonal matrices $\hat{A} = \operatorname{diag}(A_1, \ldots, A_N)$, $\hat{B} = \operatorname{diag}(B_1, \ldots, B_N)$, $\hat{C} = \operatorname{diag}(C_1, \ldots, C_N)$, and $\hat{K} = \operatorname{diag}(K_1, \ldots, K_N)$. Output synchronization is reached if all solutions $x(t)$ converge to the synchronous subspace $\mathcal{S} \subseteq \mathbb{R}^n$, which is defined as the subspace on which the outputs $y_k \in \mathcal{S}$ of all agents are identical, i.e.,

$$
\mathcal{S} = \{ x \in \mathbb{R}^n : C_k x_k = \cdots = C_N x_N \}.
$$

The internal model principle for synchronization is a necessary condition for non-trivial output
synchronization. This condition guarantees the existence of a non-trivial invariant subspace \( S^0 \subseteq S \) such that \( x(t) \rightarrow S^0 \) as \( t \rightarrow \infty \) for all initial conditions and the dynamics restricted to \( S^0 \) are not asymptotically stable. In the original publication (Wieland & Allgöwer, 2009), the necessary condition is formulated for dynamic diffusive couplings instead of static diffusive couplings (2). Here, we do not distinguish between system states and controller states of an agent. Instead, we formulate the result for a general, diffusively coupled heterogeneous linear network consisting of (1), (2).

In the present setup, the internal model principle for synchronization of Wieland and Allgöwer (2009) and Wieland, Sepulchre et al. (2011) can be stated as follows.

**Theorem 3.2.** A necessary condition for the existence of \( K_0, k \in N \), which ensure non-trivial output synchronization of a heterogeneous linear network of \( N \) agents (1) with static diffusive couplings (2), is that there exist an integer \( m > 0 \) and matrices \( \Pi_k \in R^{n_k \times m} \) with full column rank, \( S \in R^{m \times m} \) and \( R \in R^{p \times m}, \) where \( \sigma(S) \subset C^+ \) and \( (S, R) \) is observable, such that

\[
A_k \Pi_k = \Pi_k S, \quad (3)
\]

\[
C_k \Pi_k = R, \quad (4)
\]

for all \( k \in N. \) Furthermore, in this case there exists a \( u_0 \in R^m \) such that \( \lim_{t \rightarrow \infty} \| y_k(t) - Re^S u_0 \| = 0 \) for all \( k \in N. \)

**Remark 3.3.** Eq. (3) is equivalent to \( A_k \)-invariance of \( im(T_k). \) In particular, every autonomous agent \( k \) has an \( A_k \)-invariant subspace \( im(T_k) \subseteq R^{n_k}, \) such that the dynamics restricted to this subspace are identical for all agents. Eq. (4) guarantees that the outputs match on these subspaces.

**Remark 3.4.** Since \( \Pi_k \) has full column rank, every eigenvalue of \( S \) is an eigenvalue of \( A_k, \) i.e., \( \sigma(S) \subseteq \sigma(A_k) \) for all \( k \in N. \) Consequently, the eigenvalues of \( S \) are a subset of the largest common subset \( \bigcap_{k \in N} \sigma(A_k) \) of all agent's spectra. If the agents in the network have no eigenvalues in common, then (non-trivial) synchronization is impossible.

In words, the internal model principle for synchronization in heterogeneous networks of linear systems states that the agents can only synchronize to a trajectory generated by a dynamical system \( \dot{w} = Sw \) contained in the dynamics of each agent. This internal model \( (S, R) \) generates the synchronous output trajectories of the network.

**Remark 3.5.** Theorem 3.2 presents a necessary condition for output synchronization. It has been shown in Wieland, Sepulchre et al. (2011) that, under mild assumptions on the network connectivity and given the agents (1) are stabilizable, the internal model condition is also sufficient for the existence of dynamic diffusive couplings which solve the output synchronization problem. The existence of static gain matrices \( K_k \) in (2), however, is a structured static output feedback problem (Syrmos, Abdallah, Dorato, & Grigoriadis, 1997).

4. Double-integrators with partial output

In this section, we focus on output synchronization in a network of non-identical double-integrator agents. The agents are described by

\[
\dot{x}_k = \begin{bmatrix} 0 & 1 + \delta_k \\ 0 & 0 \end{bmatrix} x_k + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} u_k, \quad y_k = \begin{bmatrix} 1 & 0 \end{bmatrix} x_k, \quad (5)
\]

with parameter \( \delta_k \in R, \) \( k \in N. \) The couplings are given by

\[
u_k = \begin{bmatrix} 1 \alpha \sum_{j=1}^{N} \delta_k (y_j - y_k) \end{bmatrix}, \quad (6)
\]

The objective is synchronization of the outputs \( y_k(t) \) to a common ramp function. Such networks appear, for instance, in distributed clock synchronization as discussed in Remark 4.2. It is easy to check that the internal model principle for synchronization (Theorem 3.2) is satisfied with

\[
\Pi_k = \begin{bmatrix} 1 & 0 \\ 0 & (1 + \delta_k) \end{bmatrix}, \quad S = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \quad R = \begin{bmatrix} 1 & 0 \end{bmatrix}. \quad (7)
\]

As stated next, the network (5), (6) indeed reaches output synchronization to a ramp function generated by \( (S, R). \)

**Theorem 4.1.** Consider a network of \( N \) double-integrator agents (5) interconnected by static diffusive couplings (6). Suppose that the graph \( G \) is undirected and connected and let \( \alpha > 0. \) Then, for all parameters \( \delta_k > -1, \) \( k \in N, \) the network reaches output synchronization and the common trajectory is a ramp function, i.e., for all \( k, j \in N, \) it holds that \( y_k(t) - y_j(t) \rightarrow 0 \) and \( y_k(t) \rightarrow c \) as \( t \rightarrow \infty \) for some \( c \in R. \)

**Proof.** Let \( s_k, v_k \in R \) be the components of \( x_k = [s_k, v_k]^T \) and define the stack vectors \( s = [s_1 \ldots s_N]^T \) and \( v = [v_1 \ldots v_N]^T, \) then.

\[
(5), (6) \text{ can be compactly written as } S = -Ls + Dv \text{ and } \dot{v} = -\alpha Ls. \text{ We perform the change of variables } \tilde{s} = Hs, \text{ where } \begin{bmatrix} H = 1 - \frac{1}{\alpha} \end{bmatrix} \text{ defines an orthogonal projection on im}(1)^{\perp}, \text{ i.e., on } \text{the subspace orthogonal to im}(1). \text{ It will be shown later that the projected state } \tilde{s}(t) \text{ is bounded for all } t \geq 0, \text{ which allows us to apply LaSalle’s invariance principle. Note that } L(1) = 0 \text{ and } Ll = 0. \text{ Therefore, it holds that } LH = HL = L \text{ and hence } LS = Ls. \text{ The change of variable yields}
\]

\[
\begin{bmatrix} \tilde{s} \\ \dot{\tilde{s}} \end{bmatrix} = \begin{bmatrix} -L & HD \\ \alpha L & 0 \end{bmatrix} \begin{bmatrix} s \\ v \end{bmatrix}. \quad (8)
\]

Note that the state \( \tilde{s} \) is restricted to the subspace im\((1)^{\perp}. \) Since the system is linear, the solution \( s(t), v(t) \) exists for all times \( t \geq 0. \) Hence, we can analyze the behavior of the state component \( \tilde{s}(t) \) in im\((1)^{\perp} \) using the Lyapunov function \( V = s^T Ls + v^T Dv. \) \( V \) is positive definite since \( D > 0 \) and \( s^T Ls > 0 \) for all \( s \in \text{im}(1)^{\perp}, s \neq 0. \) In particular, \( \dot{V} \geq 0 \) for all \( s, v \) and \( V = 0 \Leftrightarrow s = v = 0. \) The Lie-Derivative \( \dot{V} \) can be computed as \( \dot{V} = -2\alpha s^T Ls \) Hence, \( \dot{V} \) is negative semi-definite and the set \( \delta \) on which \( \dot{V} \) vanishes is given by \( \delta = \{ \tilde{s}, \delta : \tilde{s} = 0 \}. \) Since \( V \) is positive definite and \( V \) is negative semi-definite, we can conclude that the trajectories \( s(t), v(t) \) are bounded for all \( t \geq 0. \) Hence, LaSalle’s invariance principle (LaSalle, 1967) is applicable. It follows that \( \text{lim}_{t \rightarrow \infty} \tilde{s}(t) = 0 \text{ and } \lim_{t \rightarrow \infty} \text{lim}(1)^{\perp} \text{ contained in } \delta. \text{ The trajectories contained in } \delta \text{ have to satisfy } \tilde{s}(t) = 0 \text{ and } \tilde{s}(t) = 0 \text{ for all } t \geq 0. \) The dynamics (8) restricted to \( \delta = H\delta \text{ and } \dot{v} = 0, \) and therefore \( HDv(t) = 0, \) or equivalently, \( De(t) \in \text{im}(1). \) Thus, the invariant subset \( \delta \subseteq \delta \text{ is } \delta = \{ v : \tilde{s} = 0, Dv \in \text{im}(1) \}. \) By LaSalle’s invariance principle, the solutions of (8) converge to \( s(t) \) asymptotically. Therefore, in original coordinates, we can conclude that, for some \( c \in R, \) it holds that \( \tilde{v}(t) \rightarrow 0, De(t) \rightarrow c, \text{ and } \tilde{s}(t) \rightarrow \text{im}(1) \text{ as } t \rightarrow \infty. \)

The network (5), (6) reaches non-trivial output synchronization robustly with respect to the parameter perturbations. Exact synchronization is achieved despite the heterogeneous agent dynamics. Fig. 2 shows simulation results for an example network with 5 nodes.

**Remark 4.2 (Clock Synchronization).** It has been shown in Carli, Chiussi, Schenato, and Zampieri (2011) and Carli and Lovisari (2012) that a distributed synchronization protocol for a network of non-identical clocks can be derived based on a discrete-time model similar to (5), (6). Each node \( k \) in the network has a register \( r_k(t) \) which periodically increments its value by one with period \( \Delta_k \). The
A candidate matrix $S$ of Theorem 3.2 for the matrix $A_k$ has to fulfill $\sigma(S) \subseteq \sigma(A_k) = [0, 0]$ for all $k \in \mathbb{N}$. Thus, there are three candidates

$$
S_1 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}, \quad S_2 = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad S_3 = 0.
$$

Since $C_k = I$, condition (4) yields $\Pi_k = \Pi_l$ for all $k, l \in \mathbb{N}$. Therefore, a necessary condition for non-trivial state synchronization in the double-integrator network is that there exists a matrix $\Pi$ with full column rank such that $A_k\Pi = \Pi S_k$ for some $l \in \{1, 2, 3\}$ and all $k \in \mathbb{N}$. In general, $\delta_k \neq -1$ and thus there is no solution for $S_1$. There is also no solution for $S_2$. The necessary condition in Theorem 3.2 is not fulfilled for any $S \in \mathbb{R}^{2 \times 2}$. Note that there exist $A_k$-invariant subspaces on which the dynamics of all agents are identical, given by $\text{im}(\Pi_k)$ with $\Pi_k$ as in (7). However, (3) and (4) cannot be satisfied at the same time for $C_k = I$ and $S_1$ or $S_2$. In other words, in the present network, the dynamics of the agents are compatible but the outputs do not match, which is a structural difference to the network of non-identical harmonic oscillators discussed in Section 6.

Note that for $S_3$, the necessary condition is fulfilled for $\Pi = [1 \ 0]^T$. This is not surprising since the internal model $S_3$ is contained in $A_k$ as the lower right entry. Hence exact synchronization to a trajectory generated by a single-integrator may be possible. However, exact synchronization to a trajectory generated by a double-integrator model is impossible. The following theorem characterizes the dynamic behavior of the network (9), (10).

**Theorem 5.1.** Consider a network of $N$ double-integrator agents (9) interconnected by static diffusive couplings (10). Suppose that the directed graph $\bar{\gamma}$ is connected. Furthermore, suppose that there exists a pair $k, j$ of agents such that $\delta_k \neq \delta_j$. Let $x_{k0} = [s_k \ 0]^T$, $p^L = 0^T$, and $p^1 = 1$. Then, $v(t) \to 1p^T v_0$ as $t \to \infty$ and the states $s(t)$ do not synchronize but asymptotically grow with constant and identical speed. In particular, $(s(t) - s_\perp) \to \text{im}(1)$ and $\dot{s}(t) \to 1(p^T v_0 + c)$ as $t \to \infty$, where $c \in \mathbb{R}$ and the asymptotic disagreement $s_\perp \in \mathbb{R}^d$ with $1^T s_\perp = 0$ are given by

$$
\begin{bmatrix} s_\perp \\ c \end{bmatrix} = \begin{bmatrix} I & 1^T \\ 1^T & 0 \end{bmatrix}^{-1} \begin{bmatrix} \delta^T p^T v_0 \\ 0 \end{bmatrix}.
$$

**Proof.** With stack vectors $s, v$, and matrix $\Delta = \text{diag}(\delta)$, the dynamics (9), (10) can be written as

$$
\dot{s} = -Ls + (I + \Delta)v, \quad (12)
$$

$$
\dot{v} = -Lv. \quad (13)
$$

The network (13) converges to consensus, i.e., for $t \to \infty$, $v(t) \to 1p^T v_0$, where $v(0) = 0$, cf. Wieland (2010). Suppose that $s, v \in \text{im}(1)$. Then, $\dot{s} = (I + \Delta)v \notin \text{im}(1)$ since $\delta \notin \text{im}(1)$ by assumption. Thus, $\text{im}(1)$ is not invariant for (12) and the states $s(t)$ do not synchronize. Let $\xi = \dot{s}$. Then, with (12) and (13), $\dot{\xi} = -L\xi - (I + \Delta)Lv$. It holds that $Lv(t) \to 1L^p v_0 = 0$ as $t \to \infty$, and $\xi(t)$ converges exponentially to a solution of the unfocused system $\dot{\xi} = -L\xi$. Hence, for $t \to \infty$, $\dot{s}(t) = \xi(t) \to \text{im}(1)$. Asymptotically, the states $s(t)$ grow with constant and identical velocity. With (12) and $v(t) \to 1p^T v_0$, it follows that

$$
-Ls(t) + \delta^T p^T v_0 \to \text{im}(1)
$$

as $t \to \infty$. The state $s$ can be decomposed into a sum of two components, one component in the subspace $\text{im}(1)$ and the other, denoted by $s_\perp$, in the orthogonal complement $\text{im}(1)^\perp$. We are interested in the component $s_\perp$, since it determines the distance of $s$ from $\text{im}(1)$. Since $L^1 = 0$, it holds that $Ls = Ls_\perp$ and therefore with
indicating the asymptotic solution in the nominal case ($\delta = 0$). The second states $s(t)$ of all agents reach consensus (bottom). The first states $s(t)$ grow with constant and identical speed but with constant offsets $\delta_k$ according to (11) (top).

(14), $-Ls + \delta^2 v(t) \in \text{im}(1)$. This can be rewritten as $Ls + c1 = \delta^2 v(t) + c$ for some $c \in \mathbb{R}$, or equivalently,

\[
\begin{bmatrix}
L & 1 \\
1 & 0
\end{bmatrix}
\begin{bmatrix}
s \\\nc
\end{bmatrix} = \begin{bmatrix}
\delta^2 v(t) + c \\
0
\end{bmatrix}.
\]

It holds that $\text{im}(L) = \ker(L^T) = \text{im}(p)$, where $p^2 L = 0^T$, $p^2 1 = 1$. Since $p^2 1 \neq 0$, it follows that $\text{im}(L, 1) = \mathbb{R}^N$, i.e., the rank of the matrix $[L, 1] \in \mathbb{R}^{(N+k+1)}$. It holds that $[L, 1][1^T 0] = 0$ and $[1^T 0][1^T 0] \neq 0$. Therefore, the coefficient matrix in (15) has full rank $N + 1$ and (15) has the unique solution (11). With (12), we can finally conclude that $s(t) \to 1^T v(t) + c$ as $t \to \infty$, i.e., the constant $c$ is the deviation of the agents' velocity from the nominal case, in which $s(t) \to 1^T v(t)$ as $t \to \infty$. 

Theorem 5.1 shows that networks of double-integrators (9) with static diffusive couplings (10) have a certain robustness with respect to heterogeneity in the dynamics, in the sense that they synchronize approximately for small perturbations $\delta_k$, $k \in \mathbb{N}$. The quantity $\|s_L\|$ can be seen as an asymptotic synchronization error since $\lim_{t \to \infty} \text{Dist}(s(t), \text{im}(1)) = \|s_L\|$. According to (15), $s_L$ scales inversely with $L$. This shows that the underlying graph plays an important role: stronger couplings decrease the error proportionally. The velocities of the agents synchronize for arbitrary parameters $\delta_k$. Both the final velocity and the asymptotic offsets between the agents can be computed explicitly according to (11), depending on the graph topology, parameters $\delta_k$ and the initial states. A numerical example is shown in Fig. 3. In the context of coupled Kuramoto models, such a behavior (motion with common frequency and constant phase offsets) is also called phase locking, cf. Dörfler and Bullo (2012).

The analysis above demonstrates that, in contrast to the previous section, a heterogeneous network may fail to reach exact synchronization but can still reach synchronization approximately, even if the internal model principle for synchronization is not fulfilled.

6. Harmonic oscillators

In this section, networks of non-identical harmonic oscillators are analyzed. In these networks, exact non-trivial synchronization is impossible. The structural difference to the previous network is that there exists no solution to Eqs. (3), even if (4) is disregarded. As an application example, it is shown that a certain multi-agent control algorithm is not robust with respect to parameter uncertainty. The dynamical agents are described by

\[
\dot{x}_k = \begin{bmatrix}
- (\omega + \delta_k)^2 & 1 \\
0 & 0
\end{bmatrix} x_k + \begin{bmatrix}
1 \\
0
\end{bmatrix} u_k, \quad y_k = \begin{bmatrix}
0 \\
1
\end{bmatrix} x_k
\]

and coupled through

\[
u_k = \sum_{j=1}^{N} a_{ij}(y_j - y_k),
\]

for $k \in \mathbb{N}$. The frequencies of the individual oscillators are perturbed by the parameters $\delta_k \in \mathbb{R}$ and deviate from the nominal frequency $\omega \in \mathbb{R}$. It is shown in Ren (2008) that the oscillator network reaches state synchronization when $\delta_k = 0$ for all $k \in \mathbb{N}$ and $\delta$ is connected. Suppose instead there exist two agents $k, j \in \mathbb{N}$ such that $\delta_k \neq \delta_j$, i.e., not all oscillators have identical frequencies. Then the intersection of the agents' spectra $\cap_{k=1}^{N} \sigma(A_k)$ is empty and exact non-trivial synchronization is impossible since the necessary condition in Theorem 3.2 is not fulfilled, cf., Remark 3.4.

In geometric terms, there exist no $A_k$-invariant subspaces on which the dynamics of all agents are identical. Eq. (3) cannot be satisfied, even if (4) is disregarded. The following result characterizes the dynamic behavior of the network.

Theorem 6.1. Consider a network of $N$ harmonic oscillators (16) interconnected by static diffusive couplings (17). Suppose that the directed graph $\Gamma$ is connected. Then, the network is asymptotically stable if and only if there exist $k, j \in \mathbb{N}$ within the iSCC of $\Gamma$ such that $\delta_k \neq \delta_j$. Otherwise, the oscillators within the iSCC reach non-trivial output synchronization.

Proof. Define $D = \text{diag}((\omega + \delta_1)^2, \ldots, (\omega + \delta_N)^2)$, $s_k = [s_k \ s_k]^T \in \mathbb{R}^2$, $s = [s_1 \ s_2 \ \cdots s_N]^T$, and $v = [v_1 \ v_2 \ \cdots v_N]^T$. Then,

\[
\begin{bmatrix}
\dot{s} \\
\dot{v}
\end{bmatrix} = \begin{bmatrix}
0 & I \\
-D & -I
\end{bmatrix}
\begin{bmatrix}
s \\
v
\end{bmatrix}.
\]

At first, we assume that the graph $\Gamma$ is strongly connected. Afterwards, we will relax this assumption and prove stability for general connected graphs. It is shown in Ren (2008) that the network reaches (non-trivial) state synchronization if the frequencies of all oscillators are identical. Hence, it remains to show that the network is rendered asymptotically stable by frequency perturbations within the iSCC of $\Gamma$. We consider the Lyapunov function $V = s^T P \dot{s} + v^T P \dot{v}$, where $P = \text{diag}(p)$ and $p$ is the left eigenvector of $L$ corresponding to zero. Since $\Gamma$ is strongly connected, $V_{\text{GCC}} = V$ and $P > 0$. The Lie-derivative of $V$ is $\dot{V} = -v^T (PL + L^T P)v$, which is negative semi-definite (Zhang, Lewis, & Qu, 2012). The set on which $V = 0$ is given by $\mathcal{S} = \{s, v : v \in \text{im}(1)\}$. Since $1^T L = 0$, the dynamics on $\mathcal{S}$ are given by $\dot{s} = \dot{v} = -D s(t) \in \text{im}(1)$ and $\dot{D} s(t) = D v(t) \in \text{im}(1)$. This can only be true if $s = v = 0$ since $D \neq 0$. By LaSalle’s invariance principle, it follows that the origin $s = v = 0$ is asymptotically stable.

Suppose now that $\Gamma$ is connected but not necessarily strongly connected. Then, there exists a vertex permutation such that the Laplacian matrix reduces to the Frobenius normal form

\[
L = \begin{bmatrix}
L_{11} & \cdots & 0 \\
\vdots & \ddots & \vdots \\
L_{m1} & \cdots & L_{mm}
\end{bmatrix},
\]

where $L_{ii}$, $i = 1, \ldots, m$, are irreducible square matrices, each $L_{ii}$, $i = 2, \ldots, m$, has at least one row with positive row sum, and $L_{11}$ is the Laplacian associated to the unique iSCC of $\Gamma$ (Brualdi & Ryser, 1991). We have seen that $x_k(t) \to 0$ as $t \to \infty$ for all $k : v_k \in V_{\text{GCC}}$. It remains to show that this implies $x_j(t) \to 0$ as $t \to \infty$ for $j \in V \setminus V_{\text{GCC}}$. We partition the vectors $s, v$ according
The network topology again plays a crucial role for the dynamic behavior of the oscillator network. The network is asymptotically stable if and only if there is a pair of oscillators inside the SCC of the underlying graph, which do not have identical frequencies. If the graph is strongly connected, then all nodes belong to the SCC and the network is stabilized whenever there exist any two oscillators with non-identical frequencies. Furthermore, Theorem 6.1 shows that (non-trivial) synchronization of harmonic oscillators via static diffusive couplings is not at all robust with respect to parametric uncertainties causing variations of the frequencies. It suffices to change the frequency of one single oscillator in the SCC by an arbitrarily small \( \delta \) in order to render the entire network asymptotically stable. Fig. 4 shows two numerical examples.

**Remark 6.2 (Motion Coordination).** In Ren (2008), a motion coordination problem for a group of mobile robots is presented as an application of distributed oscillator synchronization. The mobile robots are modeled as point-mass agents in the plane with force inputs and are equipped with distributed controllers, which coordinate their motion such that all agents move synchronously on identical elliptic paths. Suppose now that the agents have non-identical and unknown masses \( m_k > 0 \), i.e., each agent is modeled as

\[
\dot{s}_k = v_k, \quad m_k \dot{v}_k = u_k,
\]

where \( s_k, v_k \in \mathbb{R}^2 \) are the position and velocity of agent \( k \) in the plane, \( k \in \mathbb{N} \). The control law proposed in Ren (2008) is

\[
u_k = -\alpha(s_k - c_{k,k}) - \sum_{j=1}^{N} a_{kj}(v_k - v_j),
\]

where \( c_{k,k} \in \mathbb{R}^2 \) is a constant offset which defines the relative position of agent \( k \) in the formation and \( \alpha > 0 \). Note that in Ren (2008), the network has a dedicated leader node which is the only root of a spanning tree of the graph \( \mathcal{G} \). Here we consider general connected directed graphs, and leader–follower topologies are included as a special case. The constant offsets \( c_{k,k}, k \in \mathbb{N} \), can be set to zero in the stability analysis since they represent a constant shift of the motion in the plane. The dynamics of agent \( k \) with its controller are \( \dot{s}_k = v_k, \quad \dot{v}_k = -\frac{1}{m_k} s_k - \sum_{j=1}^{N} a_{kj}(v_k - v_j) \). Let \( L \) be the Laplacian associated to the graph \( \mathcal{G} \) with weights \( \hat{a}_{ij} = a_{ij}/m_k \) and \( D = \text{diag}(\alpha_1, \ldots, \alpha_N) \). Then, the dynamics of the network (18), (19) match (16), (17). Consequently, the network of \( N \) point–mass agents (18), (19) is asymptotically stable if and only if there exists a pair \( k,j \in \mathbb{N} \) in the SCC of \( \mathcal{G} \) such that \( m_k \neq m_j \). This fact shows that the motion coordination algorithm proposed in Ren (2008) is not robust with respect to non-identical and possibly uncertain masses of the robots. In this example, the stabilizing effect due to the parameter uncertainties in the network is an issue. Numerical simulations are shown in Fig. 5.

7. Conclusions

Output synchronization problems are significantly more complex in heterogeneous multi-agent systems than in homogeneous multi-agent systems. In the present paper, various important heterogeneous linear networks have been studied. These networks illustrated the structural requirements for exact non-trivial output synchronization, known as the internal model principle for synchronization. The first network consisted of double-integrator
agents and achieved non-trivial output synchronization. As was shown in the second network, the same network with full output $y_k = x_k$ cannot synchronize to a double-integrator trajectory since it does not fulfill the necessary condition in Theorem 3.2 due to (4). However, the synchronization error turned out to be small for large coupling gains. The third network consisted of harmonic oscillators and does not fulfill the necessary condition in Theorem 3.2 due to (3). In this case, non-trivial output synchronization is impossible, irrespective of the output matrices of the agents. Heterogeneous networks of non-identical harmonic oscillators were shown to be rendered asymptotically stable, if and only if there are non-identical oscillators inside the SCC of the underlying connected and directed graph. This shows that the presence of heterogeneity in the network crucially affects the dynamic behavior of the network if the heterogeneity is located in a particular region of the graph, i.e., the SCC.

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References


Georg S. Seyboth is research and teaching assistant at the Institute for Systems Theory and Automatic Control (IST), University of Stuttgart. He studied Engineering Cybernetics at the University of Stuttgart, Germany and Royal Institute of Technology (KTH), Sweden. He got his Diploma degree from the University of Stuttgart in December 2010 and joined the IST in January 2011. He is a Ph.D. student in the Graduate School Simulation Technology (GS SimTech) within the Stuttgart Research Centre for Simulation Technology. His research interests are focused on distributed and cooperative control in homogeneous and heterogeneous networks of dynamical systems.

Dimos V. Dimarogonas was born in Athens, Greece, in 1978. He received the Diploma in Electrical and Computer Engineering in 2001 and the Ph.D. in Mechanical Engineering in 2006, both from the National Technical University of Athens (NTUA), Greece. Between May 2007 and February 2009, he was a Postdoctoral Researcher at the Automatic Control Laboratory, School of Electrical Engineering, ACCESS Linnaeus Center, Royal Institute of Technology (KTH), Stockholm, Sweden. Between February 2009 and March 2010, he was a Postdoctoral Associate at the Laboratory for Information and Decision Systems (LIDS) at the Massachusetts Institute of Technology (MIT), Boston, MA, USA. He is currently an Associate Professor at the Automatic Control Laboratory, ACCESS Linnaeus Center, Royal Institute of Technology (KTH), Stockholm, Sweden.

His current research interests include Multi-Agent Systems, Hybrid Systems and Control, Robot Navigation and Network Control. He was awarded the Young Author Prize from IFAC in 2009. He is a member of IEEE and the Technical Chamber of Greece.

Karl Henrik Johansson is Director of the ACCESS Linnaeus Centre and Professor at the School of Electrical Engineering, KTH Royal Institute of Technology, Sweden. He is a Wallenberg Scholar and has held a six-year Senior Researcher Position with the Swedish Research Council. He is also heading the Stockholm Strategic Research Area ICT The Next Generation. He received M.Sc. and Ph.D. degrees in Electrical Engineering from Lund University. He has held visiting positions at UC Berkeley (1998–2000) and California Institute of Technology (2006–2007). His research interests are in networked control systems, hybrid and embedded system, and applications in transportation, energy, and automation systems. He has been a member of the IEEE Control Systems Society Board of Governors and the Chair of the IFAC Technical Committee on Networked Systems. He has been on the Editorial Boards of several journals, including Automatica, IEEE Transactions on Automatic Control, and IET Control Theory and Applications. He is currently on the Editorial Board of IEEE Transactions on Control of Network Systems and the European Journal of Control. He has been Guest Editor for special issues, including two issues of IEEE Transactions on Automatic Control. He was the General Chair of the ACM/IEEE Cyber-Physical Systems Week 2010 in Stockholm and IFC Chair of many conferences. He has served on the Executive Committee of several IEEE conferences. He is also a member of the IAC committee for networked control research and has led the search projects in the area of networked embedded systems. He received the Best Paper Award of the IEEE International Conference on Mobile Ad-hoc and Sensor Systems in 2009 and the Best Theory Paper Award of the World Congress on Intelligent Control and Automation in 2014. In 2009 he was awarded Wallenberg Scholar, as one of the first ten scholars from all sciences, by the Knut and Alice Wallenberg Foundation. He was awarded an Individual Grant for the Advancement of Research Leaders from the Swedish Foundation for Strategic Research in 2005. He received the triennial Young Author Prize from IFAC in 1996 and the Peccei Award from the
International Institute of System Analysis, Austria, in 1993. He received Young Researcher Awards from Scania in 1996 and from Ericsson in 1998 and 1999. He is a Fellow of the IEEE.

**Paolo Frasca** received the Ph.D. degree in Mathematics for Engineering Sciences from Politecnico di Torino, Italy, in 2009. Between 2008 and 2013, he has held research and visiting positions at the University of California, Santa Barbara, USA, at the IAC–CNR, Rome, and at the Politecnico di Torino. Since June 2013, he is an Assistant Professor with the Department of Applied Mathematics, University of Twente, the Netherlands.

His research interests are in the theory of network systems and cyber–physical systems, with applications to robotic, sensor, infrastructural, and social networks. On these topics, Dr. Frasca has (co)authored more than forty journal and conference papers and has given several invited talks at international institutes and events, both in Europe and in the USA. He is a recipient of the 2013 SIAG/CST Best SICON Paper Prize.

Dr. Frasca is currently serving as a Subject Editor for the International Journal of Robust and Nonlinear Control and in the Conference Editorial Boards of the IEEE Control Systems Society and of the European Control Association (EUCA).

**Frank Allgöwer** studied Engineering Cybernetics and Applied Mathematics in Stuttgart and at the University of California, Los Angeles (UCLA), respectively, and received his Ph.D. degree from the University of Stuttgart in Germany.

He is the Director of the Institute for Systems Theory and Automatic Control and Executive Director of the Stuttgart Research Centre Systems Biology at the University of Stuttgart.

His research interests include cooperative control, predictive control, and nonlinear control with application to a wide range of fields including systems biology. At present Frank is President Elect of the International Federation of Automatic Control IFAC and serves as Vice President of the German Research Foundation DFG.