

# Stability, Stabilizability and Control of certain classes of Positive Systems

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# Outline of the talk

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- Control of **Positive Multi-Agent Systems**
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- **Feedback stabilization of Compartmental Systems**

# Positive Systems

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for every nonnegative initial condition  
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congestion control  
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## Positive Systems: state-space representation

Consider a continuous-time linear system described by

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



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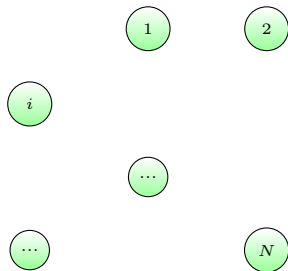
- $A$  is a **Metzler matrix**  
A square matrix is Metzler if all its off-diagonal entries are nonnegative.
- $B$  is a **positive matrix**  
A matrix is positive if all its entries are nonnegative.

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$N$  identical Positive Single-Input Systems:

$$\dot{\mathbf{x}}_i(t) = A\mathbf{x}_i(t) + Bu_i(t), \quad i \in [1, N]$$







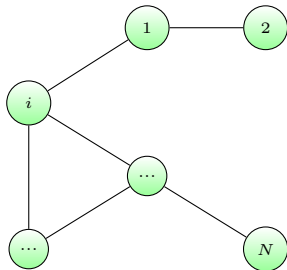
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Undirected, weighted and connected communication graph:

$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathcal{A})$$

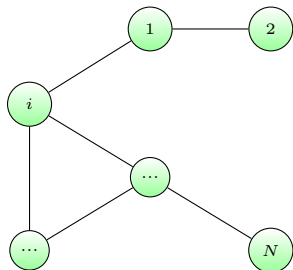


Assume that  $A$  is non-Hurwitz and that  $(A, B)$  is stabilizable.

## Positive consensus: problem formulation

Each agent adopts the **state-feedback control law**

$$u_i(t) = K \sum_{j=1}^N \mathcal{A}_{ij} [\mathbf{x}_j(t) - \mathbf{x}_i(t)]$$

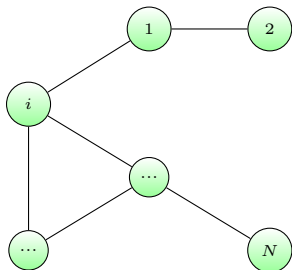


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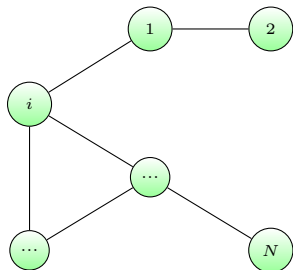


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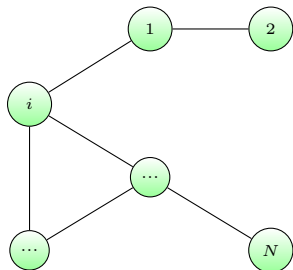
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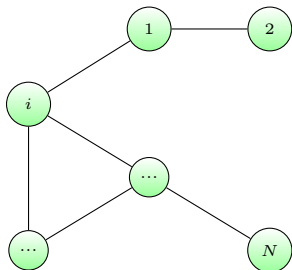
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**Positive consensus problem:**

determine a feedback matrix  $K \in \mathbb{R}^{1 \times n}$  such that:

- i) **positivity** of the overall dynamics is preserved
- ii) all the agents achieve **consensus**, namely for every  $i, j \in [1, N]$  it holds  $\lim_{t \rightarrow +\infty} x_i(t) - x_j(t) = 0$

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  - $CO_2$  emission level
  - electric/combustion based propulsion

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- iii) maximize system **robustness against the external disturbance**

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- iii) minimize either the  $\mathcal{L}_1$ -norm or the  $\mathcal{H}_\infty$ -norm of the system

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- **network theory**  
optimal control issues concern the proper selection of leaders in a directed graph

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*A Positive System*

$$\dot{\mathbf{x}}(t) = A\mathbf{x}(t) + B\mathbf{u}(t)$$

is a **Compartmental System** if the Metzler matrix  $A$  is such that the entries of each of its columns sum up to a nonpositive number

$$\mathbf{1}_n^\top A \leq 0,$$

i.e.,  $A$  is a **compartmental matrix**.

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- physiological processes, e.g., **insulin secretion**, **glucose absorption**

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- a **switching function** describing which of the subsystems is active at every time instant

$$\sigma: \mathbb{R}_+ \rightarrow [1, M]$$

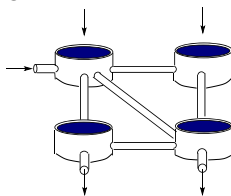
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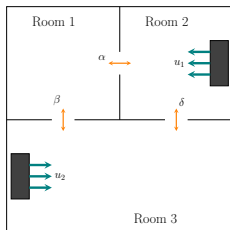
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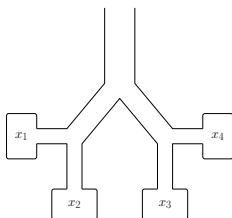
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## Compartmental Switched Systems: motivations

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- a **fluid network** undergoing different open/closed configurations of the pipes connecting the tanks
- a **thermal system** whose heat transmission coefficients depend on the open/closed configurations of doors and windows
- the **lung** dynamics alternating between inspiration and expiration phases



# Compartmental Switched Systems: stabilizability

Compartmental Switched System with *autonomous* subsystems

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under what conditions on the matrices  $A_i$ ,  $i \in [1, M]$ , for every positive initial state  $\mathbf{x}(0) > 0$ , there **exists a switching function**  $\sigma$  that makes  $\mathbf{x}(t)$  asymptotically converge to zero?

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**IFF** there exists a **Hurwitz convex combination** of  $A_i$ ,  $i \in [1, M]$

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Asymptotic stability under arbitrary switching:

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**IFF** all matrices  $A_i$ ,  $i \in [1, M]$ , are Hurwitz

## The *non-autonomous* case

- Autonomous case:

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Asympt. stable under arbitrary switching

**IFF**  $A_i$  is Hurwitz for every  $i \in [1, M]$



## The *non-autonomous* case

- Autonomous case: **Asympt. stable under arbitrary switching**  
 $\dot{\mathbf{x}}(t) = A_{\sigma(t)}\mathbf{x}(t)$  **IFF**  $A_i$  is Hurwitz for every  $i \in [1, M]$
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### Feedback stabilization problem:

under what conditions on the pairs  $(A_i, B_i)$ ,  $i \in [1, M]$ , there exist feedback matrices  $K_i$ ,  $i \in [1, M]$ , such that the control law  $\mathbf{u}(t) = K_i\mathbf{x}(t)$  makes the closed-loop system **compartmental** and **asymptotically stable under arbitrary switching**?



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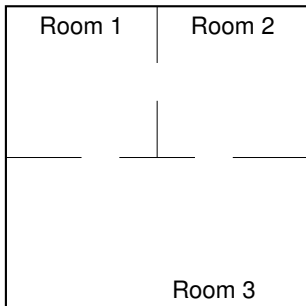
State-feedback stabilization problem:

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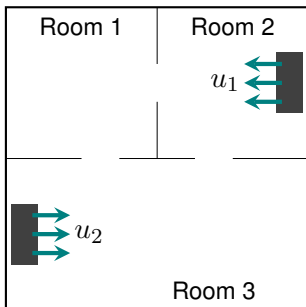
$$\dot{\mathbf{x}}(t) = (A + BK)\mathbf{x}(t)$$

compartmental and asymptotically stable.

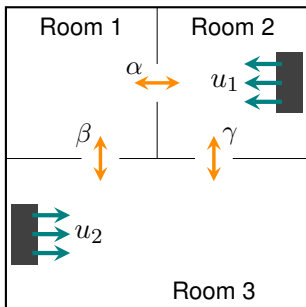
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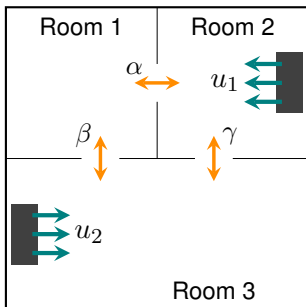


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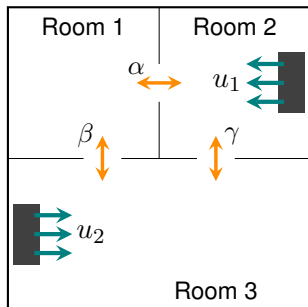


## Example: room temperature regulation



Assume that the system is **thermally isolated** from the external environment.

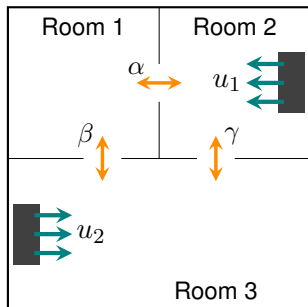
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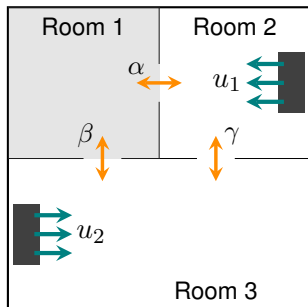
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**Compartmental model** describing temperatures evolution:

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$$= \begin{bmatrix} -(\alpha+\beta) & \alpha & \beta \\ \alpha & -(\alpha+\gamma) & \gamma \\ \beta & \gamma & -(\gamma+\beta) \end{bmatrix} \mathbf{x}(t) + \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \mathbf{u}(t)$$

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**Room temperature regulation problem:**

determine a state-feedback control law that regulates all temperatures by making use only of the temperature in Room 1.

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For any matrix  $A \in \mathbb{R}^{n \times m}$ ,  $S_i A$  denotes the matrix obtained from  $A$  by removing the  $i$ th row.

## Preliminary definitions (cont'd)

- A Metzler matrix  $A$  is **reducible** if there exists a permutation matrix  $\Pi$  such that

$$\Pi^T A \Pi = \begin{bmatrix} A_{11} & A_{12} \\ 0 & A_{22} \end{bmatrix}$$

where  $A_{11}$  and  $A_{22}$  are square nonvacuous matrices, otherwise it is **irreducible**.

## Frobenius normal form

For every Metzler matrix  $A$  a permutation matrix  $\Pi$  can be found such that

$$\Pi^T A \Pi = \begin{bmatrix} A_{11} & A_{12} & \dots & A_{1s} \\ 0 & A_{22} & \dots & A_{2s} \\ \vdots & & \ddots & \vdots \\ 0 & \dots & & A_{ss} \end{bmatrix} \quad (2)$$

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where each diagonal block  $A_{ii}$ , of size  $n_i \times n_i$ , is either scalar ( $n_i = 1$ ) or irreducible. The block form (2) is usually known as **Frobenius normal form** of  $A$ .

## Communication classes

Compartmental matrix  $A \in \mathbb{R}^{n \times n}$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & \ddots & & \vdots \\ \vdots & & \ddots & \vdots \\ a_{n1} & \dots & \dots & a_{nn} \end{bmatrix}$$

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Directed graph  $\mathcal{G}(A) := \{\mathcal{V}, \mathcal{E}\}$

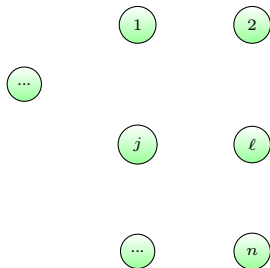
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set of vertices



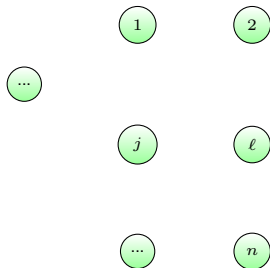


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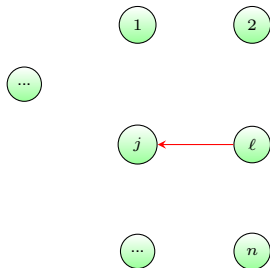


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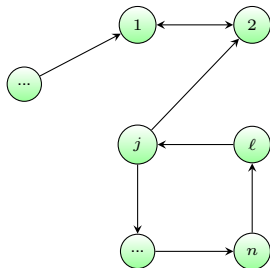
$$a_{j\ell} > 0$$

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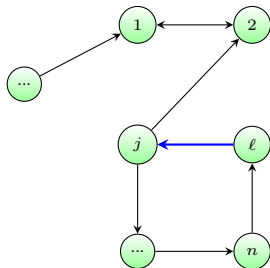


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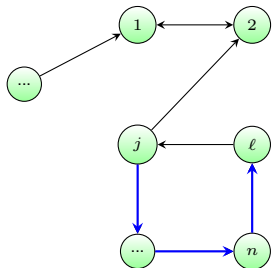
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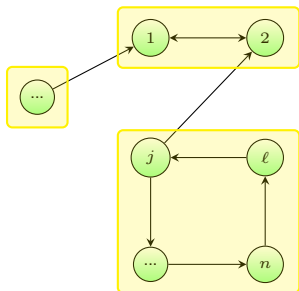
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**Communication class:**

a set of vertices that communicate with every other vertex in the class and with no other vertex.

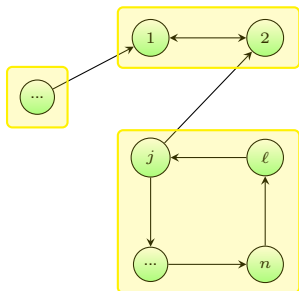
The corresponding subgraph is strongly connected.

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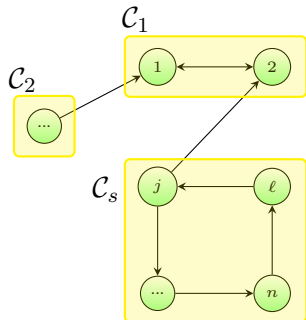


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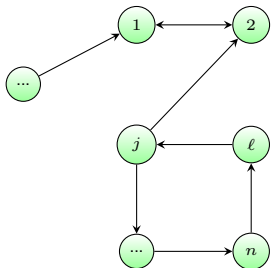


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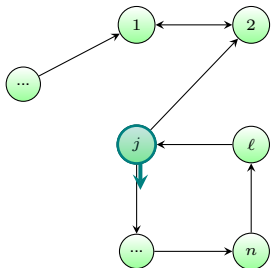
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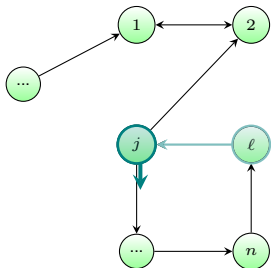
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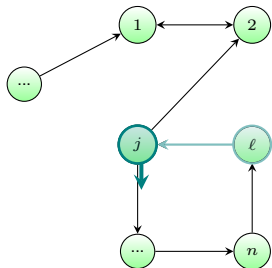
Vertex  $l$  is **outflow connected**

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**Lemma 1:**

A compartmental matrix  $A$  is Hurwitz if and only if all compartments are outflow connected.

## The case when $A$ is irreducible

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graph (strong) connectedness

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**Every compartment is outflow connected!**

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- When  $A$  is *irreducible* and the state-feedback stabilization problem is solvable, there always exists a solution  $K$  with a **unique nonzero column**.

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- In the **Single-Input case** ( $m = 1$ ), problem solvability does not depend on the specific values of the entries of  $A$  and  $B$  but only on their **nonzero pattern**.

The **nonzero pattern** of a matrix  $A \in \mathbb{R}^{n \times m}$  is the set  $\overline{ZP}(A) := \{(i, j) \in [1, n] \times [1, m]: [A_{ij}] \neq 0\}$ .

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$$A = \begin{bmatrix} A_{11} & \dots & 0 & \dots & A_{1s} \\ 0 & \ddots & \vdots & & \\ \vdots & & A_{rr} & & A_{rs} \\ \vdots & & & \ddots & \vdots \\ 0 & \dots & 0 & & A_{ss} \end{bmatrix}$$



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$$A = \begin{bmatrix} A_{11} & \dots & 0 & \dots & A_{1s} \\ 0 & \ddots & \vdots & & \\ \vdots & & A_{rr} & & A_{rs} \\ \vdots & & & \ddots & \vdots \\ 0 & \dots & 0 & & A_{ss} \end{bmatrix}$$

$A_{ii}, i \in [1, r]$ , irreducible non-Hurwitz

## The case when $A$ is reducible

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Let  $\Omega_i, i \in [1, s]$ , be the set of all column indices corresponding to  $A_{ii}$ .

## The case when $A$ is reducible (cont'd)

If for every  $i \in [1, r]$  there exist  $\ell_i \in \Omega_i$  and  $\mathbf{v}_i \in \mathbb{R}^m$  such that

$$S_{\ell_i} (A\mathbf{e}_{\ell_i} + B\mathbf{v}_i) \geq 0 \quad (5)$$

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then the state-feedback stabilization problem is solvable.

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subgraph (strong) connectedness



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Moreover, any matrix

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is a possible solution.

Every compartment is outflow connected!

## Remarks

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     **Algorithm** that allows to assess problem solvability and provides a solution whenever it exists.
- In the **Single-Input case** ( $m = 1$ ) a necessary condition for the problem solvability is that  $r = 1$ .

# Conclusions

- **Positive Systems** provide an effective mathematical description of a variety of real phenomena/processes.

*Think positive, be positive!*

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- **Positive Systems** provide an effective mathematical description of a variety of real phenomena/processes.
- Positivity constraint makes it possible to tackle many control issues by resorting to **ad hoc tools and techniques** that in the general case cannot be employed.

*Think positive, be positive!*



# Thank you!



Prof. Maria Elena Valcher

Prof. Anders Rantzer

