

Control of constrained ($\max, +$)-linear systems minimizing delays

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Linear system theory over dioids ¹

- Discrete Event Dynamic Systems (DEDS) involving synchronization phenomena

¹F. Baccelli, G. Cohen, G. J. Olsder and J. P. Quadrat, *Synchronization and Linearity*, 1992, Wiley.

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- developed by analogy with conventional theory

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- 1 manufacturing systems
- 2 communication networks

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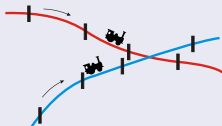
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- Discrete Event Dynamic Systems (DEDS) involving synchronization phenomena
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Applications

- 1 manufacturing systems
- 2 communication networks
- 3 transportation systems



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A dioid $(\mathcal{D}, \oplus, \otimes)$ is a set endowed with two inner operations.

\oplus : commutative, associative, idempotent and admits a neutral element ε

\otimes : associative, distributive with respect to the sum and admits a neutral element e .

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Order relation

The equivalence : $a \succeq b \Leftrightarrow a = a \oplus b$ defines a partial order relation.

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Order relation

The equivalence : $a \succeq b \Leftrightarrow a = a \oplus b$ defines a partial order relation.

$(\mathcal{D}, \oplus, \otimes)$ is complete if it is closed for infinite sums and if $\mathcal{B} \subseteq \mathcal{D}$

$$c \otimes \left(\bigoplus_{x \in \mathcal{B}} x \right) = \bigoplus_{x \in \mathcal{B}} (c \otimes x) \quad \text{and} \quad \left(\bigoplus_{x \in \mathcal{A}} x \right) \otimes c = \bigoplus_{x \in \mathcal{A}} (x \otimes c).$$

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Lattice structure

The order relation induces a **lattice structure** where $a \oplus b$ is the least upper bound of a and b .

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A complete dioid is a complete lattice.

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A complete dioid is a complete lattice.

We denote \top the greatest element of the complete dioid.

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We denote \top the greatest element of the complete dioid.

Example

$$\overline{\mathbb{Z}}_{\max} = (\mathbb{Z} \cup \{+\infty, -\infty\}, \max, +)$$

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Residuation

f is residuated \Leftrightarrow the greatest element of
set $\{x \in \mathcal{D} \mid f(x) \preceq b\}$ exists
and is denoted $f^\sharp(b)$

f^\sharp is called *residual* of f .

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Dual residuation

f is dually residuated \Leftrightarrow the least element of
set $\{x \in \mathcal{D} \mid f(x) \succeq b\}$ exists
and is denoted $f^b(b)$

f^b is called *dual residual* of f .

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Dual residuation

f is dually residuated \Leftrightarrow the least element of
set $\{x \in \mathcal{D} \mid f(x) \succeq b\}$ exists
and is denoted $f^{\flat}(b)$

f^{\flat} is called *dual residual* of f .

Example

$T_a : x \mapsto a \oplus x$ is dually residuated. The dual residual is
denoted $T_a^{\flat}(b) = b \ominus a$.

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Notations

for $f : \mathcal{D} \rightarrow \mathcal{C}$

fixed points

$$\mathcal{F}_f = \{x \mid f(x) = x\}$$

post-fixed points

$$\mathcal{P}_f = \{x \mid f(x) \succeq x\}$$

pre-fixed points

$$\mathcal{Q}_f = \{x \mid f(x) \preceq x\}$$

Notations

for $f : \mathcal{D} \rightarrow \mathcal{C}$

fixed points $\mathcal{F}_f = \{x \mid f(x) = x\}$

post-fixed points $\mathcal{P}_f = \{x \mid f(x) \succeq x\}$

pre-fixed points $\mathcal{Q}_f = \{x \mid f(x) \preceq x\}$

Definitions

for $f : \mathcal{D} \rightarrow \mathcal{C}$

f isotone $a, b \in \mathcal{D}, a \preceq b \Rightarrow f(a) \preceq f(b)$

f antitone $a, b \in \mathcal{D}, a \preceq b \Rightarrow f(a) \succeq f(b)$

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case of f isotone³

Theorem

\mathcal{P}_f , \mathcal{F}_f and \mathcal{Q}_f are complete lattices.

³A. Tarski, 1955, A lattice theoretical fixed point theorem and its applications.

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Theorem

$$\text{Sup } \mathcal{P}_f = \text{Sup } \mathcal{F}_f$$

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Theorem

\mathcal{P}_f , \mathcal{F}_f and \mathcal{Q}_f are complete lattices.

Theorem

$$\text{Sup } \mathcal{P}_f = \text{Sup } \mathcal{F}_f$$

$$\text{Inf } \mathcal{Q}_f = \text{Inf } \mathcal{F}_f$$

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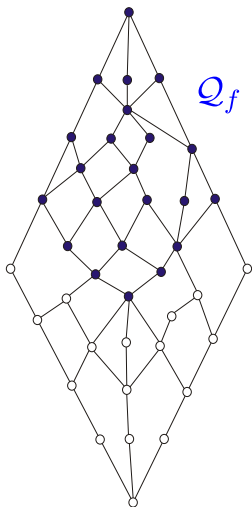
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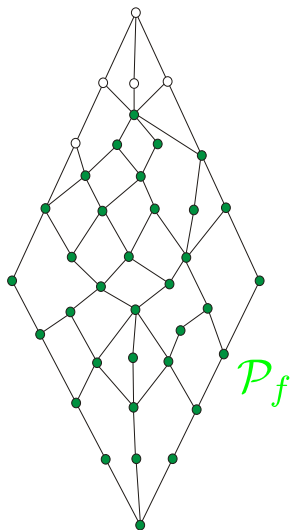
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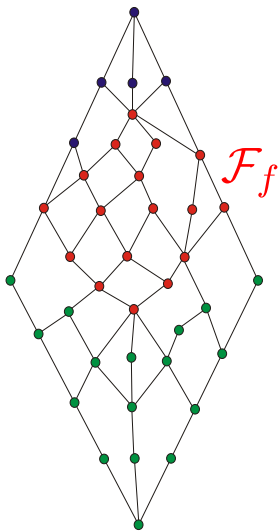
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Proposition : greatest fixed point of an isotone mapping

If the following iterative computation

$$\begin{aligned}y_0 &= \top \\ y_{k+1} &= f(y_k)\end{aligned}$$

converges in a finite number k_e of iterations, then y_{k_e} is the greatest fixed point of f .

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case of f antitone

Remark

f antitone $\implies f \circ f = f^2$ isotone.

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\mathcal{P}_f is a complete lower semi-lattice. \mathcal{Q}_f is a complete upper semi-lattice. No indication on the structure of \mathcal{F}_f .

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Remark

Since $\forall x \succeq v$, we have $x \in \mathcal{Q}_f$ and any $x' \in \mathcal{F}_f$ is such that $u \preceq x' \preceq v$, we can consider v as an approximation of a minimal element of \mathcal{Q}_f .

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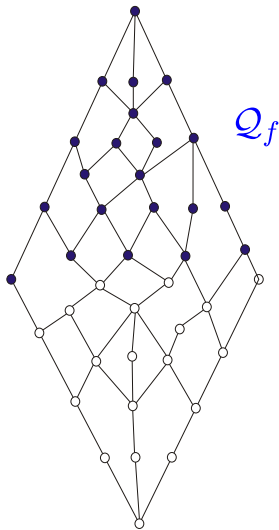
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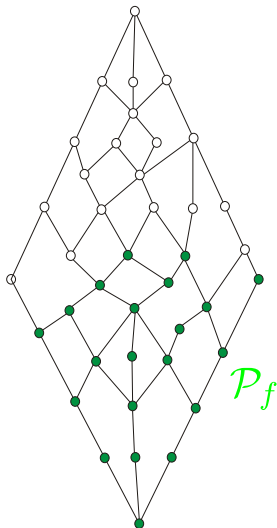
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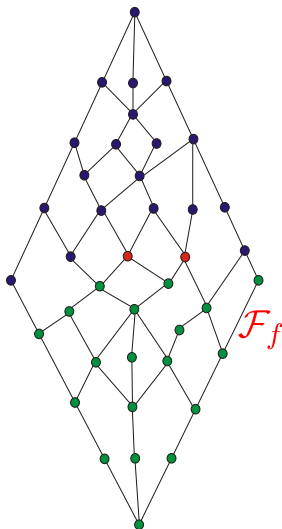
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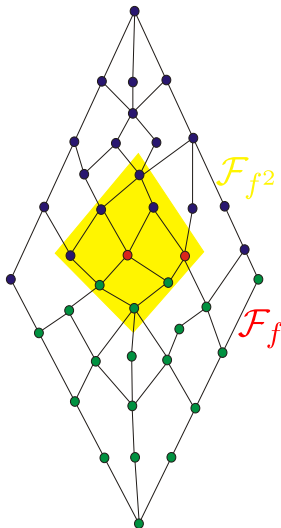
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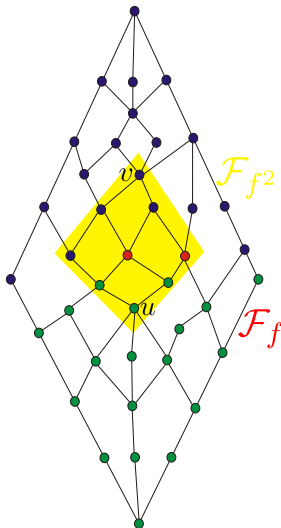
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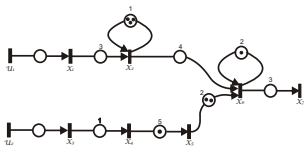
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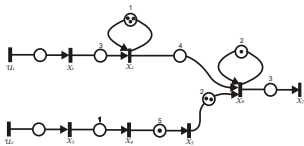
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Representation of TEG using dioids

- ▶ $\text{dater } x(k)$: date of the $k + 1$ -st occurrence

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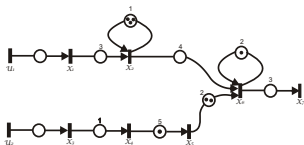
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Representation of TEG using dioids

- ▶ $dater\ x(k)$: date of the $k + 1$ -st occurrence
- ▶ state representation :
$$\begin{cases} x(k) &= Ax(k-1) \oplus Bu(k) \\ y(k) &= Cx(k) \end{cases}$$

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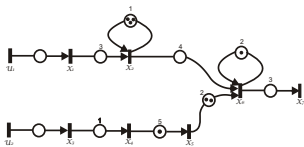
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$$\begin{cases} x(k) &= Ax(k-1) \oplus Bu(k) \\ y(k) &= Cx(k) \end{cases}$$
- ▶ γ, δ -transform x of a dater $x(k)$: $x = \bigoplus_{n \in \mathbb{Z}} \gamma^n \delta^{x(n)}$

$\mathcal{M}_{in}^{\max}[\gamma, \delta]$: dioid of power series in γ, δ

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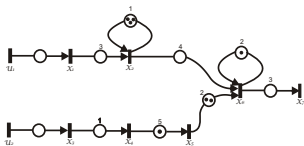
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 $\mathcal{M}_{in}^{ax}[[\gamma, \delta]]$: dioid of power series in γ, δ
- ▶ state representation in $\mathcal{M}_{in}^{ax}[[\gamma, \delta]]$:
$$\begin{cases} x &= Ax \oplus Bu \\ y &= Cx. \end{cases}$$

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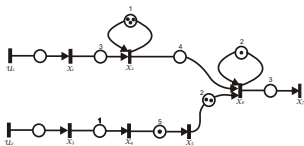
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- ▶ state representation in $\mathcal{M}_{in}^{ax}[[\gamma, \delta]]$:
$$\begin{cases} x &= Ax \oplus Bu \\ y &= Cx. \end{cases}$$
- ▶ input/output representation : $y = CA^*B \otimes u = H \otimes u$
 H : transfer matrix

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for $x \in \mathcal{M}_{in}^{ax}[\gamma, \delta]$

x causal : all exponents of x are in \mathbb{N}

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for $x \in \mathcal{M}_{in}^{ax}[\gamma, \delta]$

x causal : all exponents of x are in \mathbb{N}

- no negative delay (no anticipation)

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Definitions

for $x \in \mathcal{M}_{in}^{ax}[\gamma, \delta]$

x causal : all exponents of x are in \mathbb{N}

- no negative delay (no anticipation)
- no negative event shift

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x has no negative exponent in γ \Leftrightarrow there exists a least causal approximation of x

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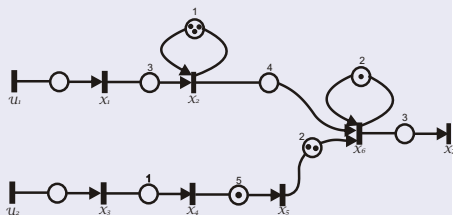
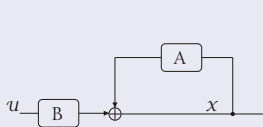
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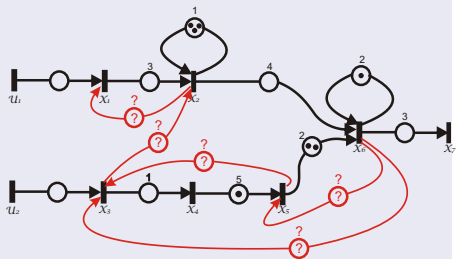
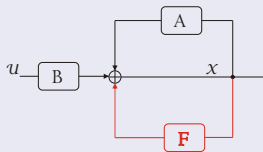
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$$x = Ax \oplus Fx \oplus Bu$$

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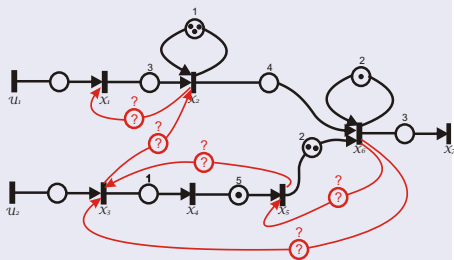
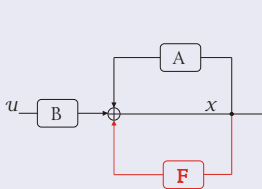
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Control structure



$$x = Ax \oplus Fx \oplus Bu$$

earliest functioning : $x = (A \oplus F)^* Bu$

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delaying as less as possible the system



finding the least feedback F

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Control criterion



delaying as less as possible the system



finding the least feedback F

- *new criterion* : Just-In-Time criterion exclusively considered in previous ($\max, +$) works.

Control criterion



delaying as less as possible the system



finding the least feedback F

- *new criterion* : Just-In-Time criterion exclusively considered in previous ($\max, +$) works.

Control objective

Constraints on state of the system :

- minimum time separations : $x_i(k+1) \succeq \Delta_{min} x_i(k)$

Control criterion



delaying as less as possible the system



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Control objective

Constraints on state of the system :

- minimum time separations : $x_i(k+1) \succeq \Delta_{min} x_i(k)$
- sojourn time bounds : $x_j(k+\alpha) - x_i(k) \preceq \tau$

Control criterion



delaying as less as possible the system



finding the least feedback F

- *new criterion* : Just-In-Time criterion exclusively considered in previous ($\max, +$) works.

Control objective

Constraints on state of the system :

- minimum time separations : $x_i(k+1) \succeq \Delta_{min} x_i(k)$
- sojourn time bounds : $x_j(k+\alpha) - x_j(k) \preceq \tau$
- limit number of tokens : $\kappa \succeq x_i(t) - x_j(t) + \alpha$

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Control objective

$$x \succeq \phi x \quad \forall u$$

We seek the least controlled state x which satisfies

$$x \succeq \phi x \oplus Ax \oplus Bu$$

Control objective

$$x \succeq \phi x \quad \forall u$$

We seek the least controlled state x which satisfies

$$x \succeq \phi x \oplus Ax \oplus Bu$$

we seek the least controlled state x , that is the least x
greater than the least solution : $x \succeq (A \oplus \phi)^* Bu$

$$(A \oplus F)^* Bu \succeq (A \oplus \phi)^* Bu \quad \forall u$$

$$\iff$$

$$(A \oplus F)^* B \succeq (A \oplus \phi)^* B$$

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Proposition

each entry of $(A \oplus \phi)^* B$ has no \Leftrightarrow there exists a causal
negative exponent in γ feedback F

G : causal approximation of $(A \oplus \phi)^* B$.

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Proposition

each entry of $(A \oplus \phi)^* B$ has no negative exponent in γ \Leftrightarrow there exists a causal feedback F

G : causal approximation of $(A \oplus \phi)^* B$.
We then seek for the least F *s.t.*

$$(A \oplus F)^* B \succeq G \quad (1)$$

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Proposition

Solutions of (1) are elements of \mathcal{Q}_f with
 $f : F \mapsto G \oplus (A \oplus F)^*$.

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Proposition

Solutions of (1) are elements of \mathcal{Q}_f with
 $f : F \mapsto G \oplus (A \oplus F)^*$.

Sketch of proof

$$\begin{array}{l} (A \oplus F)^* B \quad \preceq \quad G \\ \Leftrightarrow G \oplus (A \oplus F)^* \quad \preceq \quad F \end{array} \quad \text{using dual residuation} \\ \text{of } T_{(A \oplus F)^*}$$

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mapping f is antitone $\Rightarrow Q_f$ is an **upper semi-lattice**.

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mapping f is antitone $\Rightarrow Q_f$ is an **upper semi-lattice**.

Q_f may have no least element nevertheless we can compute
 $v = \text{Sup } \mathcal{F}_{f^2}$.

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mapping f is antitone $\Rightarrow Q_f$ is an **upper semi-lattice**.

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 $v = \text{Sup } \mathcal{F}_{f^2}$.

v can be used to approximate a minimal feedback satisfying
(1).

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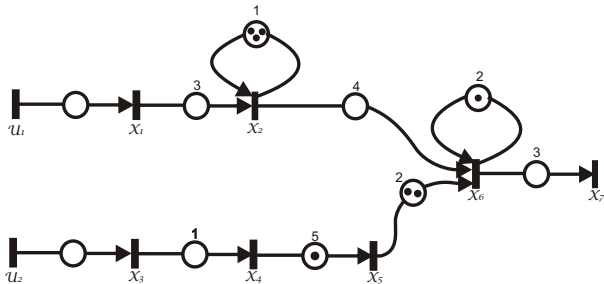
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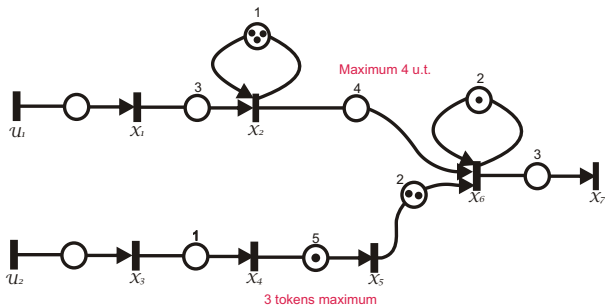
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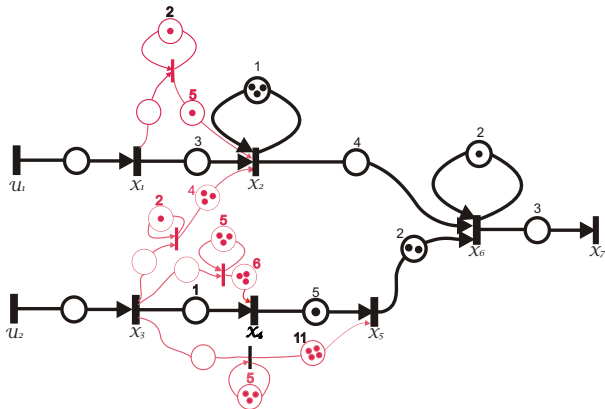
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Original control problem in ($\max, +$)-linear system theory :

- new criterion : delaying as less as possible the system
- new control objective : constraints on the state of the system

Use of results concerning isotone and antitone mappings.
Feedback not necessarily minimal.

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Future works

- a minimal solution.

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Future works

- a minimal solution.
- other feedback structures.