Plenary Lecture at Chinese Control Conference 2011: Distributed Control Using Positive Quadratic Programming

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2011

Link to publication

Citation for published version (APA):
Rantzer, A. Plenary Lecture at Chinese Control Conference 2011: Distributed Control Using Positive Quadratic Programming
### Distributed Control Using Positive Quadratic Programming

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**Building theoretical foundations for distributed control**

We need methodology for:
- Decentralized specifications
- Decentralized design
- Verification of global behavior

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#### Example 1: A vehicle formation

![Vehicle Formation Diagram]

Each vehicle obeys the independent dynamics:

\[
\begin{bmatrix}
\dot{x}_1(t) \\
\dot{x}_2(t) \\
\dot{x}_3(t) \\
\dot{x}_4(t)
\end{bmatrix} =
\begin{bmatrix}
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0
\end{bmatrix}
\begin{bmatrix}
x_1(t) \\
x_2(t) \\
x_3(t) \\
x_4(t)
\end{bmatrix} +
\begin{bmatrix}
B_1u_1(t) + w_1(t) \\
B_2u_2(t) + w_2(t) \\
B_3u_3(t) + w_3(t) \\
B_4u_4(t) + w_4(t)
\end{bmatrix}
\]

The objective is to make \(E|C_{x_i+1} - C_{x_i}|^2\) small for \(i = 1, \ldots, 4\).

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#### Example 2: A supply chain for fresh products

![Supply Chain Diagram]

Fresh products degrade with time:

\[
\begin{bmatrix}
x_1(t) \\
x_2(t) \\
x_3(t) \\
x_4(t)
\end{bmatrix} =
\begin{bmatrix}
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0
\end{bmatrix}
\begin{bmatrix}
x_1(t) \\
x_2(t) \\
x_3(t) \\
x_4(t)
\end{bmatrix} +
\begin{bmatrix}
-u_1(t) + w_1(t) \\
u_1(t) - u_2(t) \\
u_2(t) - u_3(t) \\
u_3(t) + w_4(t)
\end{bmatrix}
\]

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#### Example 3: A Wind Farm

![Wind Farm Diagram]

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### Outline

- **Why Distributed Control?**
  - Distributed Control of Positive Systems
  - Example: Optimizing Electrical Power Flow
  - Solution using Positive Quadratic Programming
  - Finding Optimum by Distributed Control

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### Example 3: A Wind Farm

![Wind Farm Image](image_url)

### Example 4: Irrigation Channels

![Irrigation Channels Diagram](image_url)

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### Positive Systems and Nonnegative Matrices

**Classics:**
- Perron (1907) and Frobenius (1912)
- Leontief (1936)
- Hirsch (1985)

**Books:**
- Gantmacher (1959)
- Berman and Plemmons (1979)
- Luenberger (1979)

**Recent control related work:**

### Stability can be Tested in a Distributed Way

![Stability Diagram](image_url)

Stability of $x = Ax$ follows from existence of $x_k > 0$ such that

$$
\begin{bmatrix}
  a_{11} & a_{12} & 0 & 0 \\
  a_{21} & a_{22} & a_{23} & 0 \\
  0 & a_{32} & a_{33} & a_{34} \\
  0 & 0 & a_{43} & a_{44}
\end{bmatrix}
\begin{bmatrix}
  x_1 \\
  x_2 \\
  x_3 \\
  x_4
\end{bmatrix}
\prec
\begin{bmatrix}
  0 \\
  0 \\
  0 \\
  0
\end{bmatrix}
$$

The first node verifies the inequality of the first row.
The second node verifies the inequality of the second row.
and so on…

### Positive systems have nonnegative impulse response

If the matrices $A$, $B$ and $C$ have nonnegative coefficients except possibly for the diagonal of $A$, then the system

$$
\frac{dx}{dt} = Ax + Bu
\quad y = Cx
$$

has non-negative impulse response $C e^{AT}B$.

**Examples:**
- Ecological system with $x_k$ the population of species $k$.
- Chemical reaction with $x_k$ the concentration of reactant $k$.
- Economic system with $x_k$ the quantity of commodity $k$.
- Probabilistic model with $x_k$ the probability of state $k$.

### Stability of Positive systems

Suppose the matrix $A$ has nonnegative off-diagonal elements. Then the following conditions are equivalent:

1. The system $\frac{dx}{dt} = Ax$ is exponentially stable.
2. There exists a vector $x > 0$ such that $Ax < 0$.
   (The vector inequalities are elementwise.)
3. There is a diagonal matrix $P > 0$ such that $PA^T + AP < 0$
Performance of Positive systems
Suppose the matrices $A$, $B$ and $C$ have nonnegative coefficients except for the diagonal of $A$. Suppose $A$ is Hurwitz. Then the following conditions are equivalent:

(i) $\max \omega |C(i \omega I - A)^{-1}B| < \gamma$
(ii) $|CA^{-1}B| < \gamma$
(iii) There exits $x > 0$ such that $Cx < \gamma, Ax + B = 0$.
(iv) There is a diagonal matrix $P > 0$ such that $PA^T + AP + PC^T CP + \gamma^{-2}BB^T < 0$

Note: The linear inequalities (iii) can be tested row by row.

Synthesizing Positive Systems

$A + BL = \begin{bmatrix} a_{11} + \ell_1 & a_{12} & 0 & 0 \\ a_{21} - \ell_1 & a_{22} + \ell_2 & a_{23} & 0 \\ 0 & a_{32} - \ell_2 & a_{33} & a_{32} \\ 0 & 0 & a_{43} & a_{44} \end{bmatrix}$

is stable and nonnegative if and only if $p_1 \geq 0$ and

$(A + BL)P = \begin{bmatrix} (a_{11} + \ell_1)p_1 & a_{12}p_2 & 0 & 0 \\ (a_{21} - \ell_1)(a_{22} + \ell_2)p_2 & a_{22}p_3 + a_{23}p_4 & 0 & 0 \\ 0 & (a_{32} - \ell_2)p_3 & a_{33}p_3 & a_{32}p_4 \\ 0 & 0 & a_{43}p_3 & a_{44}p_4 \end{bmatrix}$

make $(A + BL)P + P(A + BL)^T$ negative definite with nonnegative off-diagonal elements.
Solve using convex optimization in the pair $(P, PL)$!

[Tanaka and Langbort, ACC 2010]

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Optimal Allocation for Example A
Both transmission lines serving the load need to be used at full capacity to meet the demand $p_3 = 2$.

\[
p_1 = 2, \quad p_2 = 0, \quad p_3 = 2
\]

Optimal profit: $10p_3 - p_1 = 18$

In real power networks, electrons flow according to Kirchhoff's laws. The allocation above is not feasible when all three lines are identical. Why?

Distributed Control Synthesis
Suppose the matrix

\[
\begin{bmatrix}
  a_{11} + \ell_1 & a_{12} & 0 & 0 \\
  a_{21} - \ell_1 & a_{22} + \ell_2 & a_{23} & 0 \\
  0 & a_{32} - \ell_2 & a_{33} & a_{32} \\
  0 & 0 & a_{43} & a_{44}
\end{bmatrix}
\]

is nonnegative for all $\ell_1, \ell_2 \in [0,1]$. For stabilizing gains $\ell_1, \ell_2$, find $0 \leq u_3 \leq u_4$ such that

\[
\begin{bmatrix}
  a_{11} & a_{12} & 0 & 0 \\
  a_{21} & a_{22} & a_{23} & 0 \\
  0 & a_{32} & a_{33} & a_{32} \\
  0 & 0 & a_{43} & a_{44}
\end{bmatrix}
\begin{bmatrix}
  x_1 \\
  x_2 \\
  x_3 \\
  x_4
\end{bmatrix}
= \begin{bmatrix}
  1 \\
  0 \\
  -1 \\
  -1
\end{bmatrix}
\begin{bmatrix}
  u_1 \\
  u_2 \\
  u_3 \\
  u_4
\end{bmatrix}
\]

and set $u_1 = u_3/x_1$ and $u_2 = u_3/x_2$. Every row gives a local test.

Note: Positivity assumed a priori. What if $\ell_1, \ell_2 \in \mathbb{R}$?

Positivity versus Passivity

- Positivity can be described naturally in frequency domain.
- Positivity can be described naturally in time-domain.
- Negative feedback loops preserve passivity.
- Positive feedback loops preserve passivity.
- Parallel connections preserve both passivity and positivity.
- Series connections preserves positivity, but not passivity.

Example A: Electrical Power Transmission
Two generators with generation cost 1 and 9 respectively.
One load willing to buy $p_3 = 2$ at the price 10:

Maximize profit:

\[
10p_3 - 9p_2 - p_1
\]

subject to capacity constraints: $|p_i| \leq 1, p_1 \geq 0, p_2 \geq 0, p_3 \geq 2$
and conservation laws:

\[
p_1 = p_2 + p_3 \\
p_2 = p_2 + p_3 \\
p_3 = p_1 + p_2
\]

Example B: Optimal Potential Flow

Power flow is driven by potential differences:

Maximize profit:

\[
10p_3 - 9p_2 - p_1
\]

subject to capacity constraints: $|u_j - u_i| \leq 1, p_1 \geq 0, p_2 \geq 2$
and conservation laws:

\[
p_1 = (u_1 - u_2) + (u_1 - u_3) \\
p_2 = (u_2 - u_1) + (u_2 - u_3) \\
p_3 = (u_1 - u_1) + (u_1 - u_3)
\]
Optimal Allocation for Example B
Both transmission lines serving the load need to be used at full capacity to meet the demand \( p_3 = 2 \). Hence \( u_3 = u_2 \) and there is no flow between node 1 and node 2!

\[
p_1 = 1 \\
p_2 = 1 \\
p_3 = 2
\]

The optimal profit is much smaller: \( 10p_3 - p_1 - 9p_2 = 10 \)

When transmission lines operate near capacity limits, losses are big. Can we take losses into account in the optimization?

Example C: Optimal Power Flow with Losses

Maximize profit:

\[
10p_3 - 9p_2 - p_1
\]

subject to capacity constraints:

\[
0 \leq v_1 \leq 2 \\
p_1 = v_1(v_1 - v_2) + v_1(v_1 - v_3) \\
p_2 = v_2(v_2 - v_1) + v_2(v_2 - v_3) \\
p_3 = v_3(v_1 - v_3) + v_3(v_2 - v_3)
\]

and conservation laws:

\[
\begin{align*}
1 &= v_1 + v_2 + v_3 \\
0 &= p_1 + p_2 + p_3
\end{align*}
\]

Profit Versus Power Demand

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Power Losses in a DC Transmission Line

For a DC transmission line with admittance \( y \), input voltage \( v_1 \) and output voltage \( v_2 \), we have:

\[
\begin{align*}
\text{Line current:} & \quad i = y(v_1 - v_2) \\
\text{Injected power:} & \quad p_1 = yv_1(v_1 - v_2) \\
\text{Delivered power:} & \quad p_2 = yv_2(v_1 - v_2) \\
\text{Power loss:} & \quad p_2 = y(v_1 - v_2)^2
\end{align*}
\]

If the voltages are bounded from above by \( \pi \), there is an upper bound on how much power the transmission line can deliver:

\[
p_2 = yv_2(v_1 - v_2) \leq yv_2(\pi - v_2) \leq \pi^2/4
\]

At the capacity limit, the power loss equals the delivered power.

Optimal Allocation for Example C

Both transmission lines serving the load need to be used at full capacity to meet the demand \( p_3 = 2 \). Hence \( v_1 = v_2 = \pi \) and there is no current between node 1 and node 2!

\[
p_1 = 2 \\
p_2 = 2 \\
p_3 = 2
\]

There is no room for profit: \( 10p_3 - p_1 - 9p_2 = 0 \)

Notice that half of the generated power is lost in transmission!

Analógies to Electric Power Flow

Water distribution systems: Electrical voltage corresponds to water pressure. Differences in pressure creates flow.

Gas diffusion: Electrical voltage corresponds to partial pressure. Gradients in partial pressure creates diffusion.

Exchange economy: Voltages correspond to inverse prices. Price differences drive commodity flows. Delivered electric power corresponds to delivered commodity volume.

Two kinds of flow of simultaneous interest.
In power transmission networks, electric current is conserved, but electric power is dissipated due to transmission losses.
In economic systems the commodity value is conserved, but the commodity volume is dissipated due to transportation losses.

A General Power Transmission Network
An Optimal Flow Problem for AC Power

\[
\begin{align*}
I_1 & \xrightarrow{Y_1} V_1 \\
I_2 & \xrightarrow{Y_2} V_2 \\
I_3 & \xrightarrow{Y_3} V_3 \\
I_4 & \xrightarrow{Y_4} V_4 \\
I_5 & \xrightarrow{Y_5} V_5 \\
I_k & \in \mathbb{C} \\
V_k & \in \mathbb{C}
\end{align*}
\]

Minimize
\[
\text{Re} \sum_k i_k^* V_k
\]
subject to \( I = Y V \) and
\[
\begin{align*}
P_k & \leq \text{Re} \left( i_k^* V_k \right) \leq P_k^* \\
Q_k & \leq \text{Im} \left( i_k^* V_k \right) \leq Q_k^* \\
v_k & \leq |V_k| \leq 0
\end{align*}
\]
for \( k = 1, \ldots, 4 \)

(Convex relaxation by Lavaei/Low inspired this talk)

Optimizing DC Power Flow

Positive Quadratic Programming

Given \( A_0, \ldots, A_K \in \mathbb{R}^{n \times n} \) with nonnegative off-diagonal entries and \( b_1, \ldots, b_K \in \mathbb{R} \), the following equality holds:

\[
\begin{align*}
\max & \quad x^T A_0 x = \max & \quad \text{trace}(A_0 X) \\
\text{subject to} & \quad x \in \mathbb{R}_+^n & \text{subject to} & \quad X \geq 0 \\
& \quad x^T A_k x \geq b_k & \quad \text{trace}(A_k X) \geq b_k & \quad k = 1, \ldots, K
\end{align*}
\]

Proof

If \( X = \begin{bmatrix} |x_1|^2 & \cdots \\ \vdots & \ddots \end{bmatrix} \) maximizes the right hand side,
then \( x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \) maximizes the left.

Note: The problem is convex in \(|v_1|^2, \ldots, |v_n|^2|\)

Dual Positive Quadratic Programming

Given \( A_0, \ldots, A_K \in \mathbb{R}^{n \times n} \) with nonnegative off-diagonal entries and \( b_1, \ldots, b_K \in \mathbb{R} \), the following equality holds:

\[
\begin{align*}
\min & \quad x^T A_0 x = \min & \quad -\sum_k \lambda_k b_k \\
\text{subject to} & \quad x \in \mathbb{R}_+^n & \text{subject to} & \quad \lambda_1, \ldots, \lambda_K \geq 0 \\
& \quad x^T A_k x \geq b_k & \quad 0 \geq A_k + \sum_k \lambda_k A_k & \quad k = 1, \ldots, K
\end{align*}
\]

Interpretation:
In the power flow example, \( \lambda_k \) is the price of power at node \( k \).

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Future DC Power Transmission Network in Europe?

From Cigre Conference 2010, "Continental Overlay HVDC-Grid" by ABB
The convex problem
\[
\min_{x} [V_1(x_1, x_2, x_3) + V_2(x_1, x_2, x_3) + V_3(x_2, x_3) + V_4(x_1, x_2, x_3)]
\]
can be solved by the following distributed iteration:
\[
\begin{align*}
\bar{x}_1^+ &= \arg \min_{x_1} [V_1(x_1, x_2, x_3) + V_2(x_1, x_2, x_3) + V_3(x_2, x_3) + V_4(x_1, x_2, x_3)] \\
\bar{x}_2^+ &= \arg \min_{x_2} [V_1(x_1, x_2, x_3) + V_2(x_1, x_2, x_3) + V_3(x_2, x_3) + V_4(x_1, x_2, x_3)] \\
\bar{x}_3^+ &= \arg \min_{x_3} [V_1(x_1, x_2, x_3) + V_2(x_1, x_2, x_3) + V_3(x_2, x_3) + V_4(x_1, x_2, x_3)]
\end{align*}
\]

**The Distributed Control Law**

The dynamics
\[
\nu_k^+ = \arg \min_{\nu_k} \sum_j \left[ \lambda_{yk} \nu_k(v_k - \nu_j) - \lambda_{yk} \nu_j(v_k - \nu_j) \right]
\]
have the form
\[
\nu^+ = \min \{\sigma, Au\}
\]
where \(A\) has nonnegative coefficients.

**Yes, it can!**

\[
\begin{align*}
p_1 &= 2 & p_2 &= 2 \\
p_3 &= 2 & p_4 &= 0
\end{align*}
\]
Profit = 0

\[
\begin{align*}
p_1 &= 4 & p_2 &= 1 \\
p_3 &= 2 & p_4 &= 0
\end{align*}
\]
Profit = 7

**Summary**

- Why Distributed Control?
- Optimizing Electrical Power Flow
- Positive Quadratic Programming
- Distributed Control of Positive Systems
- Finding Optimum by Distributed Control

**To read:**
Slides on www.control.lth.se/Staff/anders_rantzer.html
Extended abstract in Proceedings of CCC 2011
Upcoming paper in CDC 2011

**Thanks to Collaborators**

- Thomas Bak, Ålborg University
- Georgios Chasparis, Lund University
- Kurt Jöhnsten, Norwegian School of Economics
- Cedric Langbort, University of Illinois
- Javad Lavaei, Caltech
- Daria Madjidian, Lund University