

# Distributed Receding Horizon Control of Dynamically Coupled Nonlinear Systems

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**Abstract**—This paper considers the problem of distributed control of dynamically coupled nonlinear systems that are subject to decoupled constraints. Examples of such systems include certain large scale process control systems, chains of coupled oscillators and supply chain management systems. Receding horizon control (RHC) is a method of choice in these venues as constraints can be explicitly accommodated. In addition, a distributed control approach is sought to enable the autonomy of the individual subsystems and reduce the computational burden of centralized implementations. In this paper, a distributed RHC algorithm is presented for dynamically coupled nonlinear systems that are subject to decoupled input constraints. By this algorithm, each subsystem computes its own control locally. Provided an initially feasible solution can be found, subsequent feasibility of the algorithm is guaranteed at every update, and asymptotic stabilization is established. The theoretical conditions for feasibility and stability are shown to be satisfied for a set of coupled Van der Pol oscillators that model a walking robot experiment. In simulations, distributed and centralized receding horizon controllers are employed for stabilization of the oscillators. The numerical experiments show that the controllers perform comparably, while the computational savings of the distributed implementation over the centralized implementation is clearly demonstrated.

**Index Terms**—Coupled nonlinear oscillators, distributed control, receding horizon control (RHC), supply chain management.

## I. INTRODUCTION

THE problem of interest is to design a distributed controller for a set of dynamically coupled nonlinear subsystems that are required to perform stabilization in a cooperative way. Examples of such situations where distributed control is desirable include certain large scale process control systems [1] and supply chain management systems [2]. The control approach advocated here is receding horizon control (RHC). In RHC, the current control action is determined by solving a finite horizon optimal control problem online at every update. In continuous time formulations, each optimization yields an open-loop control trajectory and the initial portion of the trajectory is applied to the system until the next update. A survey of RHC, also known as model predictive control, is given by Mayne *et al.* [3]. Advantages of RHC are that a large class of performance objectives, dynamic models, and constraints can in principle be accommodated.

Manuscript received February 8, 2006; revised August 19, 2006. Recommended by Associate Editor L. Magni.

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Digital Object Identifier 10.1109/TAC.2007.900828

The work presented here is a continuation of a recent work [4], wherein a distributed implementation of RHC is presented in which neighbors are coupled solely through cost functions. The coupled cost problem formulation is relevant particularly for certain multiple autonomous vehicle missions. While communication network issues (such as limited bandwidth and communication delay) are paramount in multivehicle scenarios, such issues are not addressed here. The reason is that these issues are not dominant factors in the applications of interest, such as supply chain systems, or in the coupled oscillators example considered at the end of the paper. In this paper, subsystems that are dynamically coupled are referred to as *neighbors*. As in [4], each subsystem is assigned its own optimal control problem, optimizes only for its own control at each update, and exchanges information with neighboring subsystems. The primary motivations for pursuing such a distributed implementation are to enable the autonomy of the individual subsystems and reduce the computational burden of centralized implementations. Additionally, distributed control policies are often necessary for supply chain problems, since stages or echelons within a chain do not in general operate under centralized decision making [5]–[7].

Previous work on distributed RHC of dynamically coupled systems include Jia and Krogh [8], Motee and Sanyar-Rodsaru [9], and Acar [10]. All of these papers address coupled linear time-invariant subsystem dynamics with quadratic separable cost functions. State and input constraints are not included, aside from a stability constraint in [8] that permits state information exchanged between the subsystems to be delayed by one update period. In another work, Jia and Krogh [11] solve a min-max problem for each subsystem, where again coupling comes in the dynamics and the neighboring subsystem states are treated as bounded disturbances. Stability is obtained by contracting each subsystems state at every sample period, until the objective set is reached. As such, stability does not depend on information updates between neighbors, although such updates may improve performance. More recently, Venkat *et al.* [12], [13] have designed a distributed model predictive control (MPC) algorithm for coupled LTI subsystems and compared it to centralized and decentralized alternatives. In their formulation, subsystems are coupled solely through the control inputs. Consequently, feasibility and stability analysis is leveraged by the diagonally decoupled and linear form of the state dynamics, for which the state solution can be carried out analytically given the set of all control trajectories.

In Section II, the nonlinear coupled dynamics and control objective are defined. In Section III, distributed optimal control problems are defined for each subsystem, and the

distributed RHC algorithm is stated. Feasibility and stability results are then given in Section IV. Key requirements are that the receding horizon updates happen at a sufficient rate, the amount of dynamic coupling remain below a quantitative threshold, and each distributed optimal state trajectory satisfy a *consistency constraint*. The consistency constraint ensures that each subsystem's computed state trajectory is not too far from the trajectory that neighbors assume for that subsystem, at each RHC update. In Section V, the theory is applied to the problem of regulating a set of coupled Van der Pol oscillators that capture the thigh and knee dynamics of a walking robot experiment [14]. Finally, Section VI provides conclusions.

## II. SYSTEM DESCRIPTION AND OBJECTIVE

In this section, the system dynamics and control objective are defined. We make use of the following notation. The symbol  $\|\cdot\|$  is the Euclidean norm in  $\mathbb{R}^n$ , and dimension  $n$  follows from the context. For any vector  $x \in \mathbb{R}^n$ ,  $\|x\|_P$  denotes the  $P$ -weighted norm, defined by  $\|x\|_P^2 = x^T P x$ , and  $P$  is any positive-definite real symmetric matrix. Also,  $\lambda_{\max}(P)$  and  $\lambda_{\min}(P)$  denote the largest and smallest eigenvalues of  $P$ , respectively. Often, the notation  $\|x\|$  is understood to mean  $\|x(t)\|$  at some instant of time  $t \in \mathbb{R}$ .

Our objective is to stabilize a group of  $N_a \geq 2$  dynamically coupled agents toward the origin in a cooperative and distributed way using RHC. For each agent  $i \in \{1, \dots, N_a\}$ , the state and control vectors are denoted  $z_i(t) \in \mathbb{R}^n$  and  $u_i(t) \in \mathbb{R}^m$ , respectively, at any time  $t \geq t_0 \in \mathbb{R}$ . The dimension of every agents state (control) are assumed to be the same, for notational simplicity and without loss of generality.

The dynamic coupling between the agents is topologically identified by a directed graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ , where  $\mathcal{V} = \{1, \dots, N_a\}$  is the set of nodes (agents) and  $\mathcal{E} \subset \mathcal{V} \times \mathcal{V}$  is the set of all directed edges between nodes in the graph. The set  $\mathcal{E}$  is defined in the following way. First, it is assumed that  $z_i$  appears in the dynamic equation for  $i$ , for every  $i \in \mathcal{V}$ . Next, if any components of  $z_j$  appear in the dynamic equation for  $i$ , for some  $j \neq i$ , then  $j$  is referred to as an *upstream neighbor* of agent  $i$ , and  $\mathcal{N}_i^u \subset \mathcal{V}$  denotes the set of upstream neighbors of any agent  $i \in \mathcal{V}$ . The set of all directed edges is defined as  $\mathcal{E} = \{(i, i) \mid \forall i \in \mathcal{V}\} \cup \{(i, j) \mid \forall i \in \mathcal{V}, \forall j \in \mathcal{N}_i^u\}$ .

Note that  $j \in \mathcal{N}_i^u$  does not necessarily imply  $i \in \mathcal{N}_j^u$ . For each  $i \in \mathcal{V}$ , it will also be useful to reference the set of agents  $j \in \mathcal{V}, j \neq i$ , for which any of the components of  $z_i$  arises in the dynamic equation for  $j$ . This set is referred to as the *downstream neighbors* of agent  $i$ , and is denoted  $\mathcal{N}_i^d$ . Note that  $j \in \mathcal{N}_i^d$  if and only if  $i \in \mathcal{N}_j^d$ , for any  $i, j \in \mathcal{V}$ . Consider the example system and corresponding directed graph given in Fig. 1, which corresponds to the coupled oscillator system examined in Section V.

It is assumed that the graph  $\mathcal{G}$  is connected, so that every agent is dynamically coupled to at least one other agent. This is not a strong assumption, since, if  $\mathcal{G}$  were not connected, the distributed RHC algorithm and analysis presented here would apply to each connected subgraph. It is also assumed that agents can receive information directly from each and every upstream neighbor, and agents can transmit information directly to each and every downstream neighbor, as needed. For the applications

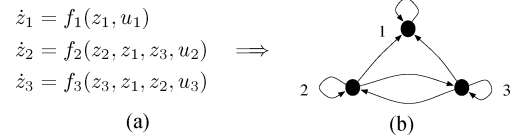


Fig. 1. Example of (a) a set of coupled dynamic equations and (b) the corresponding directed graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$  associated with the directed information flow. In this example,  $\mathcal{V} = \{1, 2, 3\}$  and  $\mathcal{E} = \{(1, 1), (2, 2), (2, 1), (2, 3), (3, 3), (3, 1), (3, 2)\}$ . The upstream neighbor sets are  $\mathcal{N}_1^u = \emptyset$ ,  $\mathcal{N}_2^u = \{1, 2, 3\}$  and  $\mathcal{N}_3^u = \{1, 2\}$ , and the downstream neighbor sets are  $\mathcal{N}_1^d = \{2, 3\}$ ,  $\mathcal{N}_2^d = \{3\}$  and  $\mathcal{N}_3^d = \{2\}$ . By this convention, arrows in the graph point upstream. The example corresponds to the coupled oscillator system examined in Section V.

of interest, such as supply chain systems, this too is not a strong assumption. The coupled time-invariant nonlinear dynamics for each agent  $i \in \mathcal{V}$  are

$$\dot{z}_i(t) = f_i(z_i(t), z_{-i}(t), u_i(t)), \quad t \geq t_0 \quad (1)$$

where  $z_{-i} = (\dots, z_j, \dots)$ ,  $j \in \mathcal{N}_i^u$ , denotes the concatenated vector of the states of the upstream neighbors of  $i$ , with  $\dim(z_{-i}) = n|\mathcal{N}_i^u|$ . For the system in Fig. 1, for example,  $z_{-2} = (z_1, z_3)$  and  $z_{-3} = (z_1, z_2)$ . Each agent  $i$  is also subject to the decoupled input constraints  $u_i(t) \in \mathcal{U}$ ,  $t \geq t_0$ . The set  $\mathcal{U}^N$  is the  $N$ -times Cartesian product  $\mathcal{U} \times \dots \times \mathcal{U}$ . In concatenated vector form, the system dynamics are

$$\dot{z}(t) = f(z(t), u(t)), \quad t \geq t_0 \quad (2)$$

given initial condition  $z(t_0)$ , where  $z = (z_1, \dots, z_{N_a})$ ,  $u = (u_1, \dots, u_{N_a})$  and  $f(z, u) = (f_1(z_1, z_{-1}, u_1), \dots, f_{N_a}(z_{N_a}, z_{-N_a}, u_{N_a}))$ .

**Assumption 1:** (a) The function  $f: \mathbb{R}^{nN_a} \times \mathbb{R}^{mN_a} \rightarrow \mathbb{R}^{nN_a}$  is twice continuously differentiable, and satisfies  $0 = f(0, 0)$ ; (b) the system (2) has a unique, absolutely continuous solution for any initial condition  $z(t_0)$  and any piecewise right-continuous control  $u: [t_0, \infty) \rightarrow \mathcal{U}^{N_a}$ ; (c) the set  $\mathcal{U}$  is a compact subset of  $\mathbb{R}^m$  containing the origin in its interior.

Consider now the linearization of (1) around the origin, denoted as

$$\dot{z}_i(t) = A_{ii}z_i(t) + \sum_{j \in \mathcal{N}_i^u} A_{ij}z_j(t) + B_i u_i(t)$$

where  $A_{ij} = \partial f_i / \partial z_j(0, 0)$  and  $B_i = \partial f_i / \partial u_i(0, 0)$ . As in many RHC formulations [3], [15], [16], a feedback controller that stabilizes the closed-loop system inside a neighborhood of the origin will be utilized. To design a linear controller based on the linearization while respecting the decentralized information constraints, one can define the output variables for each agent  $i$  as  $y_i(t) = C_i z(t) = (z_i(t), z_{-i}(t))$ . There exist methods for constructing dynamic and static feedback controllers, as done by Corfmat and Morse in [17], to achieve stabilization while respecting the decentralized information constraints. The analysis here is greatly facilitated if, for every  $i \in \mathcal{V}$ , stabilization is possible with the decoupled static feedback  $u_i = K_i z_i$ , instead of

a feedback  $u_i = K_i y_i$  that relies on components of  $z_{-i}$ . To that end, the following assumption is made.

*Assumption 2:* For every agent  $i \in \mathcal{V}$ , there exists a decoupled static feedback  $u_i = K_i z_i$  such that  $A_{di} \triangleq A_{ii} + B_i K_i$  is Hurwitz, and the closed-loop linear system  $\dot{z} = A_c z$  is asymptotically stable, where  $A_c \triangleq [f_z(0,0) + f_u(0,0)K]$  and  $K = \text{diag}(K_1, \dots, K_{N_a})$ .

The decoupled linear feedbacks above are referred to as *terminal controllers*. Associated with the closed-loop linearization, denote the block-diagonal Hurwitz matrix  $A_d = \text{diag}(A_{d1}, \dots, A_{dN_a})$  and the off-diagonal matrix  $A_o = A_c - A_d$ . Assumption 2 inherently presumes decoupled stabilizability, and that the coupling between subsystems in the linearization is sufficiently weak as quantified in the survey paper [18]. While the terminal controllers rely on the linearization of the dynamics, the distributed receding horizon controllers, employed before switching to the terminal controllers, stabilize the nonlinear dynamics. Additionally, while the terminal controllers require weak linear coupling, the amount of nonlinear coupling that is permissible, such that the distributed receding horizon controllers are stabilizing, is quantified in Section IV.

### III. DISTRIBUTED RHC

In this section,  $N_a$  separate optimal control problems and the distributed RHC algorithm are defined. In every distributed optimal control problem, the same constant prediction horizon  $T \in (0, \infty)$  and constant update period  $\delta \in (0, T]$  are used. In practice, the update period  $\delta$  is typically the sample interval. By the distributed implementation presented here, an additional condition on the size of  $\delta$  is also required, as quantified in the next section. The receding horizon update times are  $t_k = t_0 + \delta k$ , where  $k \in \mathbb{N} = \{0, 1, 2, \dots\}$ . In the following implementation, every distributed RHC law is updated *globally synchronously*, i.e., at the same instant of time  $t_k$  for the  $k^{\text{th}}$ -update.

At each update, every agent optimizes only for its own predicted open-loop control, given its current state. As stated, it is assumed that  $\mathcal{G}$  is connected, and so  $(\mathcal{N}_i^d \cup \mathcal{N}_i^u) \neq \emptyset$  for each  $i \in \mathcal{V}$ . If  $\mathcal{N}_i^u \neq \emptyset$  for any  $i$ , then  $z_{-i}$  has nontrivial dimension. In this case,  $i$  requires a trajectory for  $z_{-i}$  in order to calculate a solution to (1). This is the case for agents 2 and 3 in coupled oscillator system examined in Section V (see Fig. 1). On the other hand, if  $\mathcal{N}_i^u = \emptyset$ ,  $i$  needs no information from neighbors to calculate a solution to (1), which is the case for agent 1 in the coupled oscillator system. The  $\mathcal{N}_i^u = \emptyset$  case is simpler to analyze since, in the absence of model error or disturbances, there is no discrepancy between the computed predicted state trajectory and the actual state trajectory, over each window  $[t_k, t_{k+1}]$ . Rather than considering both cases simultaneously,  $\mathcal{N}_i^u = \emptyset$  for some  $i$  and  $\mathcal{N}_i^u \neq \emptyset$  for others, the algorithm and analysis presume that  $\mathcal{N}_i^u \neq \emptyset$  for all  $i \in \mathcal{V}$ , which is the more complicated case. With slight modification, the same algorithm and analysis apply if  $\mathcal{N}_i^u = \emptyset$  for some  $i$ , as discussed at the end of Section IV-B.

Since the dynamics (1) depend upon upstream neighboring states  $z_{-i}$ , each agent  $i \in \mathcal{V}$  must presume some trajectories for  $z_{-i}$  over each prediction horizon. To that end, prior to each update, each agent  $i$  receives an *assumed* state trajectory, denoted

$\hat{z}_j$ , from each upstream neighbor  $j \in \mathcal{N}_i^u$ . Likewise, agent  $i$  transmits an assumed state trajectory  $\hat{z}_i$  to every downstream neighbor  $j \in \mathcal{N}_i^d$ , prior to each update. Since the models are used with assumed state trajectories for upstream neighbors, there will be a discrepancy, over each optimization time window  $[t_k, t_{k+T}]$ , between the *predicted* open-loop state trajectory and the *actual* state trajectory that results from every agent applying their locally predicted control. This discrepancy is made explicit in this section by introducing notation for each of the different trajectories. First, recall that  $z_i(t)$  is the actual state for each agent  $i \in \mathcal{V}$  at any time  $t \geq t_0$ . Associated with update time  $t_k$ , for any  $k \in \mathbb{N}$ , the trajectories for each agent  $i \in \mathcal{V}$  are denoted

$$\begin{aligned} z_i^p(t; t_k) & - \text{the predicted state trajectory} \\ \hat{z}_i(t; t_k) & - \text{the assumed state trajectory} \\ u_i^p(t; t_k) & - \text{the predicted control trajectory} \end{aligned}$$

where  $t \in [t_k, t_k + T]$ . Consistent with the ordering of  $z_{-i}$ , let  $\hat{z}_{-i}(t; t_k)$  be the assumed open-loop state trajectories of the upstream neighbors of  $i$ , corresponding to update time  $t_k$ . The predicted state trajectory satisfies

$$\dot{z}_i^p(t; t_k) = f_i(z_i^p(t; t_k), \hat{z}_{-i}(t; t_k), u_i^p(t; t_k)) \quad (3)$$

for  $t \in [t_k, t_k + T]$ , given  $z_i^p(t_k; t_k) = z_i(t_k)$ . The assumed state trajectory for each agent  $i \in \mathcal{V}$  is given by

$$\hat{z}_i(t; t_k) = \begin{cases} z_i^p(t; t_{k-1}) & t \in [t_k, t_{k-1} + T] \\ z_i^K(t) & t \in [t_{k-1} + T, t_k + T] \end{cases} \quad (4)$$

where  $z_i^K$  is the solution to  $\dot{z}_i^K(t) = A_{di} z_i^K(t)$  with initial condition  $z_i^K(t_{k-1} + T) = z_i^p(t_{k-1} + T; t_{k-1})$ . By construction, each assumed state trajectory  $\hat{z}_i$  is the remainder of the previously predicted trajectory, concatenated with the closed-loop linearization response that ignores coupling. The collective *actual* state trajectories for the agents over any update window  $[t_k, t_{k+1})$  are given by

$$\dot{z}(t) = f(z(t), u^p(t; t_k)), \quad t \in [t_k, t_{k+1}) \quad (5)$$

given  $z(t_k)$ . While the actual and predicted state trajectories do have the same initial condition  $z_i(t_k)$  for each  $i \in \mathcal{V}$ , they typically diverge over each update window  $[t_k, t_{k+1}]$ , and  $z^p(t_{k+1}; t_k) \neq z(t_{k+1})$  in general. The reason is that, while the predicted state trajectories in (3) are based on the assumption that neighbors continue along their previous trajectory, neighbors in fact compute and employ their own updated predicted control trajectory. Therefore, the actual state evolves according to (5). The challenge then is to generate a distributed RHC algorithm that has feasibility and stability properties in the presence of the discrepancy between predicted and actual state trajectories.

A desirable property of any RHC algorithm is to have feasible state and control trajectories at any update, as the trajectories can be used to preempt the optimization algorithm used to solve

the optimal control problem. In many formulations, the feasible state trajectory is the remainder of the previous trajectory concatenated with the response under a terminal controller [3], [15], [16]. While  $\hat{z}_i(\cdot; t_k)$  is such a trajectory, it cannot be used since  $\hat{z}_i(t_k; t_k) \neq z_i(t_k)$ . Still, a feasible control trajectory exists. Indeed, a *primary contribution of this paper* is to show that a feasible control is the remainder of the previous control trajectory concatenated with the terminal controller, with the corresponding feasible state trajectory starting from the true state at each update time. The feasible state and control trajectories at any update  $t_k$  are denoted  $\bar{z}_i(\cdot; t_k)$  and  $\bar{u}_i(\cdot; t_k)$ , respectively. The feasible state trajectory satisfies

$$\dot{\bar{z}}_i(t; t_k) = f_i(\bar{z}_i(t; t_k), \hat{z}_{-i}(t; t_k), \bar{u}_i(t; t_k)) \quad (6)$$

for  $t \in [t_k, t_k + T]$ , given  $\bar{z}_i(t_k; t_k) = z_i(t_k)$ , and the feasible control is given by

$$\bar{u}_i(t; t_k) = \begin{cases} u_i^p(t; t_{k-1}), & t \in [t_k, t_{k-1} + T] \\ K_i \bar{z}_i(t; t_k), & t \in [t_{k-1} + T, t_k + T] \end{cases} \quad (7)$$

The feasible control trajectory  $\bar{u}_i$  is the remainder of the previously predicted control trajectory, concatenated with the linear control applied to the nonlinear model and based on the decoupled linear responses for each upstream neighbor. In the next section, feasibility and stability will be proven. Note that stability is to be guaranteed for *the closed-loop system*, represented by (5), which is defined for all time  $t \geq t_0$ . In the remainder of this section, each local optimal control problem and the distributed RHC algorithm are defined.

In each local optimal control problem, a cost function will be utilized. For any agent  $i \in \mathcal{V}$  at update time  $t_k$ , the cost function  $J_i(z_i(t_k), u_i^p(\cdot; t_k))$  is given by

$$\int_{t_k}^{t_k+T} \|z_i^p(s; t_k)\|_{Q_i}^2 + \|u_i^p(s; t_k)\|_{R_i}^2 ds + \|z_i^p(t_k + T; t_k)\|_{P_i}^2$$

where  $Q_i = Q_i^T > 0$ ,  $R_i = R_i^T > 0$ , and  $P_i = P_i^T > 0$ . The matrix  $P_i = P_i^T > 0$  is chosen to satisfy the Lyapunov equation

$$P_i A_{di} + A_{di}^T P_i = \hat{Q}_i, \quad \forall i \in \mathcal{V} \quad (8)$$

where  $\hat{Q}_i = Q_i + K_i^T R_i K_i$ . Denoting  $P = \text{diag}(P_1, \dots, P_{N_a})$  and  $\hat{Q} = \text{diag}(\hat{Q}_1, \dots, \hat{Q}_{N_a})$ , it follows that  $PA_d + A_d^T P = -\hat{Q}$  and  $\hat{Q} > 0$ . Decoupled terminal state constraints will be included in each local optimal control problem. A lemma used to define the terminal state constraint sets and to guarantee that the terminal controllers are stabilizing inside the sets is now presented. The proof of the lemma utilizes an assumption that limits the amount of coupling between neighboring subsystems in the linearization.

*Assumption 3:*  $PA_o + A_o^T P \leq \hat{Q}/2$ .

*Lemma 1:* Suppose that Assumptions 1–3 hold. There exists a positive constant  $\varepsilon \in (0, \infty)$  such that the set

$$\Omega_\varepsilon \triangleq \{z \in \mathbb{R}^{n_{N_a}} \mid \|z\|_P \leq \varepsilon\}$$

is a positively invariant region of attraction for both the closed-loop linearization  $\dot{z}(t) = A_c z(t)$  and the closed-loop nonlinear system  $\dot{z}(t) = f(z(t), Kz(t))$ . Additionally,  $Kz \in \mathcal{U}^{N_a}$  for all  $z \in \Omega_\varepsilon$ .

*Proof:* This proof follows closely along the lines of the logic given [15, Section II], but is provided here as some of the steps will be reused in later proofs. Consider the function  $V(z) = \|z\|_P^2$ . Computing the time derivative of  $V(z)$  along a solution of  $\dot{z}(t) = A_c z(t)$  yields

$$\begin{aligned} \dot{V}(z) &= z^T (A_c^T P + P A_c) z \leq -z^T \hat{Q} z + z^T \hat{Q} z \left(\frac{1}{2}\right) \\ &= -\left(\frac{1}{2}\right) z^T \hat{Q} z \leq -\left(\frac{1}{2}\right) \lambda_{\min}(P^{-1/2} \hat{Q} P^{-1/2}) V(z) \end{aligned}$$

which holds for all  $z(t) \in \mathbb{R}^{n_{N_a}}$ . Now, let  $\phi(z) \triangleq f(z, Kz) - A_c z$ , which satisfies  $\phi(0) = 0$  and  $\|\phi(z)\|_P / \|z\|_P \rightarrow 0$  as  $\|z\|_P \rightarrow 0$ . Computing the time derivative of  $V(z)$  along a solution of  $\dot{z}(t) = f(z(t), Kz(t))$  yields

$$\begin{aligned} \dot{V}(z) &= z^T (A_c^T P + P A_c) z + 2z^T P \phi(z) \\ &\leq -z^T \hat{Q} z \left[\frac{1}{2} - 2\lambda_{\max}(\hat{Q}^{-1/2} P \hat{Q}^{-1/2}) \frac{\|\phi(z)\|_P}{\|z\|_P}\right]. \end{aligned}$$

Since  $\|\phi(z)\|_P / \|z\|_P \rightarrow 0$  as  $\|z\|_P \rightarrow 0$ , there exists a constant  $\varepsilon_0 \in (0, \infty)$  such that  $\|\phi(z)\|_P / \|z\|_P \leq 1/(10\lambda_{\max}(\hat{Q}^{-1/2} P \hat{Q}^{-1/2}))$  whenever  $V(z) \leq \varepsilon_0^2$ . As a result,  $V(z) \leq \varepsilon_0^2$  implies

$$\dot{V}(z) \leq -0.3z^T \hat{Q} z \leq -0.3\lambda_{\min}(P^{-1/2} \hat{Q} P^{-1/2}) V(z).$$

Let  $\varepsilon \in (0, \varepsilon_0)$  be such that  $Kz \in \mathcal{U}^{N_a}$  for all  $z \in \Omega_\varepsilon$ . Then, any state trajectory of the closed-loop linearization or nonlinear system starting in  $\Omega_\varepsilon$  remains in  $\Omega_\varepsilon$  and converges to the origin, and the control constraints are satisfied everywhere on such trajectories, concluding the proof. ■

The parameter  $\varepsilon \in (0, \infty)$  that satisfies the conditions of the lemma can be found numerically by solving a semi-infinite feasibility problem [15]. In the numerical experiments in Section V, the parameter  $\varepsilon$  is calculated by iteratively solving the following problem in Matlab

$$\begin{aligned} \min_z \quad & \left[ z^T P z - \left(10\lambda_{\max}(\hat{Q}^{-1/2} P \hat{Q}^{-1/2})\right)^2 \phi(z)^T P \phi(z) \right], \\ \text{subject to} \quad & Kz \in \mathcal{U}^{N_a}, \quad z^T P z \leq \varepsilon^2. \end{aligned} \quad (9)$$

The largest value of  $\varepsilon$  such that the minimum cost is positive is chosen. From the details of the proof above, this value of  $\varepsilon$  satisfies the conditions of Lemma 1.

In each local optimal control problem, the terminal state constraint set for each  $i \in \mathcal{V}$  is

$$\Omega_i(\varepsilon) \triangleq \left\{ z_i \in \mathbb{R}^n \mid \|z_i\|_{P_i} \leq \frac{\varepsilon}{\sqrt{N_a}} \right\}. \quad (10)$$

By construction, if  $z \in \Omega_1(\varepsilon) \times \cdots \times \Omega_{N_a}(\varepsilon)$ , then the decoupled controllers can stabilize the system to the origin, since

$$\|z_i\|_{P_i}^2 \leq \frac{\varepsilon^2}{N_a}, \forall i \in \mathcal{V} \implies \sum_{i \in \mathcal{V}} \|z_i\|_{P_i}^2 \leq \varepsilon^2$$

with the expression on the right being equivalent to  $z \in \Omega_\varepsilon$ . Suppose then that at some time  $t' \geq t_0$ ,  $z_i(t') \in \Omega_i(\varepsilon)$  for every  $i \in \mathcal{V}$ . Then, from Lemma 1, stabilization is achieved if every agent employs their decoupled static feedback controller  $K_i z_i(t)$  for all time  $t \geq t'$ . Thus, the objective of the RHC law is to drive each agent  $i$  to the set  $\Omega_i(\varepsilon)$ . Once all agents have reached these sets, they switch to their decoupled controllers for stabilization. Switching from RHC to a terminal controller once the state reaches a suitable neighborhood of the origin is referred to as *dual-mode* RHC [15]. For this reason, the implementation here is considered a dual-mode distributed RHC algorithm. The collection of local optimal control problems is now defined.

1) *Problem 1:* Let  $\varepsilon \in (0, \infty)$  satisfy the conditions in Lemma 1, and let  $q \in \{1, 2, 3, \dots\}$  be any positive integer. For each agent  $i \in \mathcal{V}$  and at any update time  $t_k, k \geq 1$ :

*Given:*  $z_i(t_k), \bar{z}_i(t; t_k), \hat{z}_i(t; t_k)$  and  $\hat{z}_{-i}(t; t_k)$  for all  $t \in [t_k, t_k + T]$ ;

*Find:* the control trajectory  $u_i^p(\cdot; t_k) : [t_k, t_k + T] \rightarrow \mathcal{U}$  that minimizes  $J_i(z_i(t_k), u_i^p(\cdot; t_k))$ , subject to the constraints

$$\|z_i^p(t; t_k)\|_{P_i}^2 \leq \|\bar{z}_i(t; t_k)\|_{P_i}^2 + \left[ \frac{\delta \varepsilon}{(8T\sqrt{N_a})} \right]^2 \quad (11)$$

$$\|z_i^p(t; t_k) - \hat{z}_i(t; t_k)\|_{P_i}^2 \leq \|\bar{z}_i(t; t_k) - \hat{z}_i(t; t_k)\|_{P_i}^2 + C \quad (12)$$

for all  $t \in [t_k, t_k + T]$ , with  $C = [\varepsilon/(2(q+1)N_a)]^2$ , and  $z_i^p(\cdot; t_k)$  satisfies the dynamics (3) and the terminal constraint  $z_i^p(t_k + T; t_k) \in \Omega_i(\varepsilon/2)$ , with  $\Omega_i$  defined in (10). ■

Equation (11) is utilized to prove that the distributed RHC algorithm is stabilizing. While many centralized RHC algorithms rely on the (typically local) optimality of the solution  $u_i^p(\cdot; t_k)$  at each update  $t_k$  [3], the stability results in the next section do not. Instead, the constraint (11) is utilized to guarantee stability. The minimization of the cost function is strictly for performance purposes in the distributed RHC algorithm.

Equation (12) is referred to as the *consistency constraint*, which requires that each predicted trajectory remain close to the assumed trajectory (that neighbors assume for that agent). In particular, the predicted trajectory  $z_i^p$  must remain nearly as close to the assumed trajectory  $\hat{z}_i$  as the feasible trajectory  $\bar{z}_i$ , with an added margin of freedom parameterized by  $C$ . In the analysis that follows, the consistency constraint (12) is a key equation in proving that  $\bar{z}_i$  is a feasible state trajectory at each update. The constant  $q \in \{1, 2, 3, \dots\}$  is a design parameter, and the choice for  $q$  will be motivated in Section IV-A.

Note that the terminal constraint in each optimal control problem is  $\Omega_i(\varepsilon/2)$ , although Lemma 1 ensures that the larger terminal set  $\Omega_i(\varepsilon)$  suffices as a collective region of attraction for the terminal controllers. In the analysis presented in the next section, it is shown that tightening the terminal set in this

way is required to guarantee the feasibility properties. Before stating the distributed RHC algorithm, an assumption is made to facilitate the initialization phase.

*Assumption 4:* Given  $z(t_0)$  at initial time  $t_0$ , there exists a feasible control  $u_i^p(\tau; t_0) \in \mathcal{U}$ ,  $\tau \in [t_0, t_0 + T]$ , for each agent  $i \in \mathcal{V}$ , such that the solution to the full system  $\dot{z}(\tau) = f(z(\tau), u^p(\tau; t_0))$ , denoted  $z^p(\cdot; t_0)$ , satisfies  $z_i^p(t_0 + T; t_0) \in \Omega_i(\varepsilon/2)$  and results in a bounded cost  $J_i(z_i(t_0), u_i^p(\cdot; t_0))$  for every  $i \in \mathcal{V}$ . Moreover, each agent  $i \in \mathcal{V}$  has access to  $u_i^p(\cdot; t_0)$ .

Assumption 4 bypasses the difficult task of actually constructing an initially feasible solution in a distributed way. In fact, finding an initially feasible solution for many optimization problems is often a primary obstacle, whether or not such problems are used in a control setting. As such, many centralized implementations of RHC likewise assume that an initially feasible solution is available [3], [15], [16]. Recent methods for quantifying sets of initial feasibility are presented in [19]. Adapting these methods to incorporate a distributed structure might be one way to quantify sets over which feasible and distributed controllers could be used to initialize the distributed implementation presented here. Let  $Z \subset \mathbb{R}^{nN_a}$  denote the set of initial states for which there exists a control satisfying the conditions in Assumption 4. The control algorithm is now stated.

*Algorithm 1:* The dual-mode distributed RHC law for any agent  $i \in \mathcal{V}$  is as follows.

*Data:*  $z(t_0), u_i^p(\cdot; t_0)$  satisfying Assumption 4,  $T \in (0, \infty)$ ,  $\delta \in (0, T]$ ,  $q \in \{1, 2, 3, \dots\}$ .

*Initialization:* At time  $t_0$ , if  $z(t_0) \in \Omega_\varepsilon$ , then apply the terminal controller  $u_i(t) = K_i z_i(t)$ , for all  $t \geq t_0$ . Else:

*Controller:*

1) Over any interval  $[t_k, t_{k+1})$ ,  $k \in \mathbb{N}$ :

a) At any time  $t \in [t_k, t_{k+1})$ , if  $z(t) \in \Omega_\varepsilon$ , then apply the terminal controller  $u_i(t') = K_i z_i(t')$ , for all  $t' \geq t$ . Else:

b) Apply  $u_i^p(\tau; t_k)$ ,  $\tau \in [t_k, t_{k+1})$ .

c) Compute  $\hat{z}_i(\tau; t_{k+1})$  according to (4) and transmit it to every downstream neighbor  $l \in \mathcal{N}_i^d$ .

d) Receive  $\hat{z}_j(\cdot; t_{k+1})$  from every upstream neighbor  $j \in \mathcal{N}_i^u$  and assemble  $\hat{z}_{-i}(\cdot; t_{k+1})$ .

2) At any time  $t_{k+1}$ ,  $k \in \mathbb{N}$ :

a) Measure  $z_i(t_{k+1})$ .

b) Compute  $\bar{z}_i(\cdot; t_{k+1})$  according to (6).

c) Solve Problem 1 for  $u_i^p(\cdot; t_{k+1})$ . ■

Part 1(a) of Algorithm 1 presumes that the every agent can obtain the full state  $z(t)$ . This requirement results solely from the use of dual-mode control, such that switching occurs synchronously only when the conditions of Lemma 1 are satisfied. In the next section, it is shown that the distributed RHC policy drives the state  $z(t_l)$  to  $\Omega_\varepsilon$  after a finite number of updates  $l$ , and

the state remains in  $\Omega_\varepsilon$  for all future time. If  $\Omega_\varepsilon$  is sufficiently small for stability purposes, then agents do not need access to the full state at *any* update, since RHC can be employed for all time without switching to a terminal controller. This is the case for the coupled oscillator problem presented in Section V, for example. The next section provides the analysis showing that the distributed RHC algorithm is feasible at every update and stabilizing.

#### IV. ANALYSIS

In this section, feasibility is analyzed first in Section IV-A, followed by stability in Section IV-B. Interpretation of the results is then provided in Section IV-C.

##### A. Feasibility

A desirable property of the implementation is that the existence of a feasible solution to Problem 1 at update  $k = 0$  implies the existence of a feasible solution for any subsequent update  $k \geq 1$ . The *main result of this section* is that, provided an initially feasible solution is available and Assumption 4 holds true, a feasible control solution to Problem 1 for any  $i \in \mathcal{V}$  and at any time  $t_k, k \geq 1$ , is  $u_i^p(\cdot; t_k) = \bar{u}_i(\cdot; t_k)$ , with  $\bar{u}_i$  defined by (7). The corresponding feasible state trajectory defined by (6) is  $z_i^p(\cdot; t_k) = \bar{z}_i(\cdot; t_k)$ . Before presenting the technical details, it is useful to sketch some of the requirements and challenges in guaranteeing this feasibility result.

For any  $i \in \mathcal{V}$  and at any update  $k \geq 1$ , the control and state pair  $(\bar{u}_i(\cdot; t_k), \bar{z}_i(\cdot; t_k))$  is a *feasible solution* to Problem 1 if  $\bar{u}_i(\cdot; t_k) : [t_k, t_k + T] \rightarrow \mathcal{U}$ , (3), (11) and (12) are satisfied, and the terminal state constraint  $\bar{z}_i(t_k + T; t_k) \in \Omega_i(\varepsilon/2)$  is satisfied. Consider the schematic of the different trajectories involved in the problem in Fig. 2. The figure shows how the assumed trajectory  $\hat{z}_i$  and the feasible trajectory  $\bar{z}_i$  must relate to one another, and to the terminal sets  $\Omega_i(\varepsilon)$ ,  $\Omega_i(\varepsilon/2)$  and  $\Omega_i(\varepsilon'/2)$  where  $\varepsilon' \triangleq \varepsilon q/(q+1)$  and  $q \in \{1, 2, 3, \dots\}$ . As specified in the following lemmas, the positive integer  $q$  is a design parameter. Note that  $\varepsilon' \in (0, \varepsilon)$  for any choice of  $q$ .

In this section, Lemma 2 identifies sufficient conditions to ensure that  $\hat{z}_i(t; t_k) \in \Omega_i(\varepsilon/2)$  over the interval  $t \in [t_{k-1} + T, t_k + T]$ , and  $\hat{z}_i(t_k + T; t_k) \in \Omega_i(\varepsilon'/2)$ , as shown in Fig. 2. Then, Lemma 3 identifies sufficient conditions to ensure that for every  $i \in \mathcal{V}$ ,  $\|\bar{z}_i(t; t_k) - \hat{z}_i(t; t_k)\|_{P_i} \leq \varepsilon/(2(q+1)\sqrt{N_a})$  for all  $t \in [t_k, t_k + T]$ , also shown in Fig. 2. Using these lemmas, control constraint feasibility is proven in Lemma 4. Finally, Lemmas 2–4 are combined in Theorem 1 to give the main result, which proves that the control and state pair  $(\bar{u}_i(\cdot; t_k), \bar{z}_i(\cdot; t_k))$  is a feasible solution to Problem 1 for any  $i \in \mathcal{V}$  and at any update  $k \geq 1$ .

*Lemma 2:* Suppose that Assumptions 1–4 hold and  $z(t_0) \in Z$ . For any  $k \geq 0$ , if Problem 1 has a solution at update time  $t_k$ , then

$$\hat{z}_i(t; t_{k+1}) \in \Omega_i\left(\frac{\varepsilon}{2}\right), \quad \forall t \in [t_k + T, t_{k+1} + T],$$

$$\text{and } \hat{z}_i(t_{k+1} + T; t_{k+1}) \in \Omega_i\left(\frac{\varepsilon'}{2}\right)$$

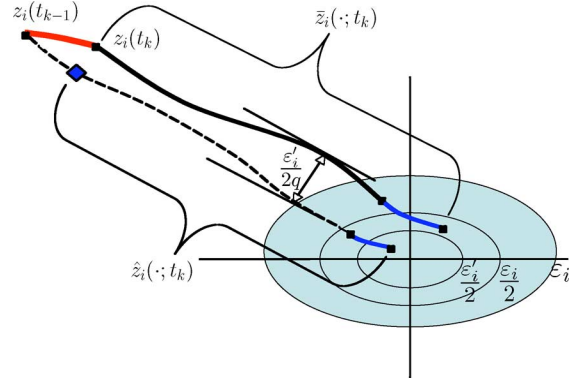


Fig. 2. Schematic of the different trajectories involved in applying the distributed RHC algorithm, for agent  $i \in \mathcal{V}$  and for update times  $t_{k-1}$  and  $t_k$ . The ellipsoids represent level sets of the function  $\|z_i\|_{P_i}^2$ , with  $\varepsilon_i = \varepsilon/\sqrt{N_a}$  and  $\varepsilon'_i = \varepsilon_i q/(q+1)$  for a given positive integer  $q$ . The dashed line represents  $z_i^p(\cdot; t_{k-1})$ , with  $z_i^p(t_{k-1}; t_{k-1})$  equal to the true initial condition  $z_i(t_{k-1})$ , and  $z_i^p(t_{k-1} + T; t_{k-1})$  reaching the level set  $\Omega_i(\varepsilon/2)$  as required in the optimal control problem. The control  $u_i^p(t; t_{k-1})$  is applied for  $t \in [t_{k-1}, t_k]$ , and the true state  $z_i(t)$  follows the solid (red) line, arriving at  $z_i(t_k)$ . The predicted state  $z_i^p(t_k; t_{k-1})$ , represented by the blue diamond, is generally not equal to  $z_i(t_k)$ , since  $z_i^p(\cdot; t_{k-1})$  is computed assuming neighbors follow  $\hat{z}_{-i}(\cdot; t_{k-1})$ , when in fact each neighbor is likewise computing and applying an updated predicted control. The assumed trajectory  $\hat{z}_i(\cdot; t_k)$  shown is constructed according to (4), comprised of the remainder of  $z_i^p(\cdot; t_{k-1})$  concatenated with the decoupled linear controlled response. The feasible trajectory  $\bar{z}_i(\cdot; t_k)$  shown is constructed according to (6). To meet certain feasibility requirements (refer to Lemmas 2 and 3), parametric conditions are established to ensure that  $\hat{z}_i(t; t_k)$  and  $\bar{z}_i(t; t_k)$  are within the indicated ellipsoids over the end interval  $t \in [t_{k-1} + T, t_k + T]$ , and that  $\hat{z}_i(t; t_k)$  and  $\bar{z}_i(t; t_k)$  are sufficiently close,  $\|\bar{z}_i(t; t_k) - \hat{z}_i(t; t_k)\|_{P_i} \leq \varepsilon'/(2q)$ , over the entire interval  $t \in [t_k, t_k + T]$ .

for every  $i \in \mathcal{V}$ , where  $\varepsilon' \triangleq \varepsilon q/(q+1)$  and  $q \in \{1, 2, 3, \dots\}$ , provided the update parameter  $\delta$  satisfies

$$\delta \geq \frac{\ln \left[ \frac{(q+1)^2}{q^2} \right]}{\min_{i \in \mathcal{V}} \{\lambda_{\min}(P_i^{-1/2} \hat{Q}_i P_i^{-1/2})\}}. \quad (13)$$

*Proof:* The following reasoning applies for any agent  $i \in \mathcal{V}$ . Since Problem 1 has a solution at update time  $t_k$ ,  $\hat{z}_i(\cdot; t_{k+1})$  is well-defined from (4). By construction, it follows from the terminal constraint that  $\|\hat{z}_i(t_k + T; t_{k+1})\|_{P_i} = \|z_i^p(t_k + T; t_k)\|_{P_i} \leq \varepsilon/(2\sqrt{N_a})$ . With the Lyapunov function  $V_i(\hat{z}_i(t)) = \|\hat{z}_i(t; t_{k+1})\|_{P_i}^2$  for  $t \in [t_k + T, t_{k+1} + T]$ , it follows that

$$\dot{V}_i(\hat{z}_i(t)) \leq -\lambda_{\min}(P_i^{-1/2} \hat{Q}_i P_i^{-1/2}) V_i(\hat{z}_i(t)).$$

Therefore,  $V_i(\hat{z}_i(t_k + T)) \leq \varepsilon^2/(4N_a)$  implies  $V_i(\hat{z}_i(t)) \leq \varepsilon^2/(4N_a)$  for all  $t \in [t_k + T, t_{k+1} + T]$ , completing the first part of the proof. From the Comparison Lemma [20],

$$V_i(\hat{z}_i(t)) \leq \exp[-(t - (t_k + T))\lambda_{\min}(P_i^{-1/2} \hat{Q}_i P_i^{-1/2})] V_i(\hat{z}_i(t_k + T)).$$

To ensure  $\|\hat{z}_i(t_{k+1} + T; t_{k+1})\|_{P_i} \leq \varepsilon q/(2(q+1)\sqrt{N_a})$ , a sufficient condition is that

$$\exp[-\delta \lambda_{\min}(P_i^{-1/2} \hat{Q}_i P_i^{-1/2})] V_i(\hat{z}_i(t_k + T)) \leq \frac{\varepsilon^2}{4N_a} \frac{q^2}{(q+1)^2}.$$

To ensure the bound holds for every  $i \in \mathcal{V}$ , a sufficient condition on  $\delta$  is

$$\delta \min_{i \in \mathcal{V}} \left\{ \lambda_{\min}(P_i^{-1/2} \hat{Q}_i P_i^{-1/2}) \right\} \geq \ln \left[ \frac{(q+1)^2}{q^2} \right]$$

concluding the proof.  $\blacksquare$

Condition (13) suggests a minimum amount of time required to steer each  $z_i^p(t_k + T; t_k)$  from  $\Omega_i(\varepsilon/2)$  to  $\Omega_i(\varepsilon'/2)$ , using the decoupled terminal controllers. The larger the chosen value of  $q$ , the smaller  $\ln[(q+1)^2/q^2]$  becomes and the smaller the required lower bound on the update parameter. Likewise,  $\varepsilon'$  approaches  $\varepsilon$  as  $q$  increases, so it should require less time to drive  $z_i^p(t_k + T; t_k)$  from  $\Omega_i(\varepsilon/2)$  to  $\Omega_i(\varepsilon'/2)$  for larger values of  $q$ . The analysis in Lemmas 3 will require a local Lipschitz property on the collective dynamics. In vector form, the collective set of differential equations for the predicted trajectories (using (3) for each  $i \in \mathcal{V}$ ) is denoted

$$\dot{z}^p(t; t_k) = F(z^p(t; t_k), \hat{z}(t; t_k), u^p(t; t_k)), \quad t \in [t_k, t_k + T]$$

where  $F : \mathbb{R}^{nN_a} \times \mathbb{R}^{nN_a} \times \mathbb{R}^{mN_a} \rightarrow \mathbb{R}^{nN_a}$ ,  $z^p = (z_1^p, \dots, z_{N_a}^p)$ ,  $\hat{z} = (\hat{z}_1, \dots, \hat{z}_{N_a})$  and  $u^p = (u_1^p, \dots, u_{N_a}^p)$ . By definition, the function  $F$  satisfies  $F(z, z', u) = f(z, u)$  whenever  $z = z'$ .

*Assumption 5:* There exist positive constants  $\beta$  and  $\gamma$  such that the Lipschitz bound

$$\|F(z, z', u) - F(y, y', v)\|_P \leq \|z - y\|_P + \beta \|z' - y'\|_P + \gamma \|u - v\|$$

holds for all  $z, z', y, y' \in Z$ , and  $u, v \in \mathcal{U}^{N_a}$ .

More generally, the Lipschitz bound would take the form  $\|\hat{F}(z, z', u)\|_P \leq \hat{\alpha} \|z\|_P + \hat{\beta} \|z'\|_P + \hat{\gamma} \|u\|$  for some positive constants  $(\hat{\alpha}, \hat{\beta}, \hat{\gamma})$ . Thus, Assumption 5 presumes that one can identify the Lipschitz constants  $(\hat{\alpha}, \hat{\beta}, \hat{\gamma})$ , and that the differential equation  $f$  (or  $F$ ) is already normalized so that  $\beta = \hat{\beta}/\hat{\alpha}$  and  $\gamma = \hat{\gamma}/\hat{\alpha}$ . The local Lipschitz constant  $\beta$  represents a normalized measure of the amount of coupling in the collective dynamic model. The following lemma makes use of the Lipschitz parameters stated above, as well as a design parameter  $r \in \{1, 2, 3, \dots\}$  in addition to the design parameter  $q$  introduced in Lemma 2.

*Lemma 3:* Suppose that Assumptions 1–5 hold and  $z(t_0) \in Z$ . For any  $k \geq 0$ , if Problem 1 has a solution at every update time  $t_l$ ,  $l = 0, \dots, k$ , then,

$$\|\bar{z}(t; t_{k+1}) - \hat{z}(t; t_{k+1})\|_P \leq \frac{\varepsilon}{2(q+1)\sqrt{N_a}}$$

for all  $t \in [t_{k+1}, t_{k+1} + T]$ , provided the following parametric conditions hold:

$$\delta c \sqrt{N_a} \exp[\delta(1 + \gamma_K)] \frac{(q+1)(r+1)}{r} \leq 1 \quad (14)$$

$$\beta 2T(r+1) \exp[T + \delta(1 + \beta + \gamma_K)] \leq 1 \quad (15)$$

where  $q, r \in \{1, 2, 3, \dots\}$ ,  $\gamma_K = \gamma \lambda_{\max}^{1/2}(P^{-1/2} K^T K P^{-1/2})$  and  $c = 0.1/\lambda_{\max}(\hat{Q}^{-1/2} P \hat{Q}^{-1/2}) + \lambda_{\max}^{1/2}(P^{-1/2} A_o^T P A_o P^{-1/2})$ .

*Proof:* Define the functions

$$y(t; t_l) \triangleq \|z^p(t; t_l) - \hat{z}(t; t_l)\|_P$$

$$\Theta(t; t_l) \triangleq \|\bar{z}(t; t_l) - \hat{z}(t; t_l)\|_P$$

for all  $t \in [t_l, t_l + T]$ . By assuming the existence of a solution to Problem 1 at each update  $t_0, \dots, t_k$ , the functions  $y(t; t_l)$  and  $\Theta(t; t_l)$  are all well defined for  $l = 1, \dots, k$ . Additionally,  $y(t_{k+1}; t_{k+1})$  and  $\Theta(t; t_{k+1})$  are well defined. The proof follows by making use of the local Lipschitz bounds stated in Assumption 5, and recursive use of the triangle and Gronwall-Bellman inequalities. To begin, for each  $l = 1, \dots, k$  and for all  $t \in [t_l, t_l + T]$ , the consistency constraint (12) for all  $i \in \mathcal{V}$  implies

$$y(t; t_l) \leq \Theta(t; t_l) + \frac{\varepsilon}{2(q+1)\sqrt{N_a}}$$

Next, a bound on the deviation of the predicted state from the actual state over any update period  $[t_{l-1}, t_l]$  is quantified. Define the function  $v(t; t_{l-1}) = \|z(t; t_{l-1}) - z^p(t; t_{l-1})\|_P$  for all  $l = 1, \dots, k+1$ , where  $z(t; t_{l-1}) = z(t)$  is the actual closed-loop response, satisfying  $\dot{z}(t) = f(z(t), u^p(t; t_{l-1}))$  for all  $t \in [t_{l-1}, t_l]$  (same as (5)). Observe that  $y(t_l; t_l) = v(t_l; t_{l-1})$  for all  $l = 1, \dots, k+1$ . Also,  $v(t; t_0) \equiv 0$  for all  $t \in [t_0, t_1]$  by Assumption 4, and so  $y(t_1; t_1) = 0$ . Using the notation  $F$  from Assumption 5, the model for the actual response can also be written as  $\dot{z}(t) = F(z(t), z(t), u^p(t; t_l))$ . A bound on  $v(t; t_{l-1})$  for  $l = 2, \dots, k+1$  is given as shown in (i) at the bottom of the page, using the triangle inequality and the Lipschitz bounds from Assumption 5. Using the Gronwall-Bellman inequality yields

$$y(t_l; t_l) = v(t_l; t_{l-1}) \leq \beta e^{\delta(1+\beta)} \int_{t_{l-1}}^{t_l} y(s; t_{l-1}) ds.$$

Next, a bound on  $\Theta(t; t_{k+1})$  is derived. On the time interval  $t \in [t_{k+1}, t_k + T]$ , as shown in (ii) at the bottom of the page.

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$$\begin{aligned} v(t; t_{l-1}) &= \left\| \int_{t_{l-1}}^t F(z(s; t_{l-1}), z(s; t_{l-1}), u^p(s; t_{l-1})) - F(z^p(s; t_{l-1}), \hat{z}(s; t_{l-1}), u^p(s; t_{l-1})) ds \right\|_P \\ &\leq \int_{t_{l-1}}^t (1 + \beta)v(s; t_{l-1}) + \beta y(s; t_{l-1}) ds \end{aligned} \quad (i)$$

Using the Gronwall-Bellman inequality on the time interval  $[t_{k+1}, t_k + T]$  yields  $\Theta(t; t_{k+1}) \leq \Gamma_k$ , where

$$\Gamma_0 \triangleq 0, \quad \Gamma_k \triangleq \beta e^{T+\delta\beta} \int_{t_k}^{t_k+T} y(s; t_k) ds, \quad k \geq 1.$$

The bound on  $\Theta(t; t_{k+1})$  over the time domain  $t \in [t_k + T, t_{k+1} + T]$  is given by (iii) shown at the bottom of the page, where  $\phi(z) \triangleq F(z, z, Kz) - (A_d + A_o)z$ . From the proof of Lemma 1,  $\|\phi(\hat{z}(s; t_{k+1}))\|_P \leq \|\hat{z}(s; t_{k+1})\|_P / (10\lambda_{\max}(\hat{Q}^{-1/2}P\hat{Q}^{-1/2}))$ , since  $\hat{z}(s; t_{k+1}) \in \Omega_\varepsilon$  for all  $s \in [t_k + T, t_{k+1} + T]$  by construction. From Lemma 2,  $\hat{z}_i(s; t_{k+1}) \in \Omega_i(\varepsilon/2)$  for all  $s \in [t_k + T, t_{k+1} + T]$ , and so  $\|\hat{z}(s; t_{k+1})\|_P \leq \varepsilon/2$ . With  $c$  defined in the statement of the lemma, then

$$\|\phi(\hat{z}(s; t_{k+1}))\|_P + \|A_o\hat{z}(s; t_{k+1})\|_P \leq \frac{c\varepsilon}{2}$$

for all  $s \in [t_k + T, t_{k+1} + T]$ . Using the bound on  $\Theta(t_k + T; t_{k+1})$  and applying the Gronwall-Bellman inequality over the time domain  $t \in [t_k + T, t_{k+1} + T]$  yields

$$\Theta(t; t_{k+1}) \leq e^{\delta(1+\gamma_K)} \left[ \Gamma_k + \frac{\delta c \varepsilon}{2} \right]. \quad (16)$$

Observe that this bound holds over the entire time interval  $[t_{k+1}, t_{k+1} + T]$ . From the previous bound on  $y(t; t_k)$  for all  $t \in [t_k, t_k + T]$ , the bound above can be rewritten as

$$\Theta(t; t_{k+1}) \leq \frac{\delta c \varepsilon e^{\delta(1+\gamma_K)}}{2} + \beta e^{T+\delta(1+\beta+\gamma_K)} \times \int_{t_k}^{t_k+T} \left[ \Theta(s; t_k) + \frac{\varepsilon}{2(q+1)\sqrt{N_a}} \right] ds. \quad (17)$$

By induction on  $k$ , the result of the lemma is now proven. For the base case ( $k = 0$ ), since  $\Gamma_0 = 0$ , (16) and (14) imply that

$$\begin{aligned} \Theta(t; t_1) &\leq \frac{\delta c \varepsilon}{2} e^{\delta(1+\gamma_K)} \leq \frac{r}{(r+1)(q+1)} \frac{\varepsilon}{2\sqrt{N_a}} \\ &\leq \frac{\varepsilon}{2(q+1)\sqrt{N_a}} \end{aligned}$$

for any  $r \in \{1, 2, 3, \dots\}$  and for all  $t \in [t_1, t_1 + T]$ . Now, assuming  $\Theta(t; t_k) \leq \varepsilon / (2(q+1)\sqrt{N_a})$ , it must be shown that the same bound holds for  $\Theta(t; t_{k+1})$ . From (17), the inductive hypothesis (14) and (15), it follows that:

$$\begin{aligned} \Theta(t; t_{k+1}) &\leq \beta T e^{T+\delta(1+\beta+\gamma_K)} \frac{\varepsilon}{(q+1)\sqrt{N_a}} \\ &\quad + \frac{r}{(r+1)(q+1)} \frac{\varepsilon}{2\sqrt{N_a}} \\ &\leq \frac{\varepsilon}{2(q+1)\sqrt{N_a}}. \end{aligned}$$

By the Principle of Mathematical Induction,  $\Theta(t; t_{k+1}) \leq \varepsilon / (2(q+1)\sqrt{N_a})$  holds for all  $t \in [t_{k+1}, t_{k+1} + T]$  and any  $k \geq 0$ , concluding the proof. ■

The purpose of the design parameters  $q, r \in \{1, 2, 3, \dots\}$  is now clarified. Equation (14) places an upper bound on the update period  $\delta$ , which can be rewritten and combined with the lower bound (13) to give

$$\frac{e^{\delta(1+\gamma_K)} \ln \left[ \frac{(q+1)^2}{q^2} \right]}{\min_{i \in \mathcal{V}} \{ \lambda_{\min}(P_i^{-1/2} \hat{Q}_i P_i^{-1/2}) \}} \leq \delta e^{\delta(1+\gamma_K)} \leq \frac{r}{(r+1)(q+1)c\sqrt{N_a}}.$$

The larger the chosen value of  $q$ , the smaller the lower and upper bounds on  $\delta$ . The ability to shift the feasible range for  $\delta$  is useful for design purposes, as will be demonstrated in the example of

$$\begin{aligned} \Theta(t; t_{k+1}) &= \left\| \bar{z}(t_{k+1}; t_{k+1}) - \hat{z}(t_{k+1}; t_{k+1}) \right. \\ &\quad \left. + \int_{t_{k+1}}^t F(\bar{z}(s; t_{k+1}), z^p(s; t_k), u^p(s; t_k)) - F(\hat{z}(s; t_{k+1}), \hat{z}(s; t_k), u^p(s; t_k)) ds \right\|_P \\ &\leq y(t_{k+1}; t_{k+1}) + \int_{t_{k+1}}^t \Theta(s; t_{k+1}) + \beta y(s; t_k) ds \\ &\leq \int_{t_{k+1}}^t \Theta(s; t_{k+1}) ds + \beta e^{\delta(1+\beta)} \int_{t_k}^{t_k+T} y(s; t_k) ds. \end{aligned} \quad (ii)$$

$$\begin{aligned} \Theta(t; t_{k+1}) &= \left\| \bar{z}(t_k + T; t_{k+1}) - \hat{z}(t_k + T; t_{k+1}) \right. \\ &\quad \left. + \int_{t_k+T}^t F(\bar{z}(s; t_{k+1}), \hat{z}(s; t_{k+1}), K\bar{z}(s; t_{k+1})) - A_d \hat{z}(s; t_{k+1}) \pm A_o \hat{z}(s; t_{k+1}) \pm F(\hat{z}(s; t_{k+1}), \hat{z}(s; t_{k+1}), K\hat{z}(s; t_{k+1})) ds \right\|_P \\ &\leq \Theta(t_k + T; t_{k+1}) + \int_{t_k+T}^t (1 + \gamma_K) \Theta(s; t_{k+1}) ds + \int_{t_k+T}^t \|\phi(\hat{z}(s; t_{k+1}))\|_P + \|A_o \hat{z}(s; t_{k+1})\|_P ds \end{aligned} \quad (iii)$$



coupled oscillators considered in Section V. Also, larger values of  $q$  reduce the margin in the consistency constraint (12) that bounds how much the predicted state can deviate from the assumed state. Equation (15) places an upper bound on the Lipschitz coupling constant  $\beta$ , which can be rewritten as

$$\beta e^{\delta\beta} \leq \frac{1}{2T(r+1)\exp[T+\delta(1+\gamma_K)]}.$$

By increasing the design parameter  $r$ , one can increase the upper bound on  $\delta$  at the price of requiring a tighter bound on  $\beta$ . It is intuitive that a larger allowable control update period  $\delta$  would require a smaller amount of dynamic coupling  $\beta$  to preserve feasibility. The utility of being able to choose  $r$  will be demonstrated in Section V as well.

Lemma 3 identifies sufficient conditions to ensure that  $\|\bar{z}(t; t_{k+1}) - \hat{z}(t; t_{k+1})\|_P \leq \varepsilon/(2(q+1)\sqrt{N_a})$  for all  $t \in [t_{k+1}, t_{k+1} + T]$ . This bound is in turn a (conservative) sufficient condition for  $\|\bar{z}_i(t; t_{k+1}) - \hat{z}_i(t; t_{k+1})\|_{P_i}$  to satisfy the same bound, for any  $i \in \mathcal{V}$ , a result that is now used to show that  $\bar{u}_i$  satisfies the control constraints.

*Lemma 4:* Suppose that Assumptions 1–5 hold,  $z(t_0) \in Z$  and (13)–(15) are satisfied. For any  $k \geq 0$ , if Problem 1 has a solution at every update time  $t_l$ ,  $l = 0, \dots, k$ , then,  $\bar{u}_i(\tau; t_{k+1}) \in \mathcal{U}$  for all  $\tau \in [t_{k+1}, t_{k+1} + T]$  and for every  $i \in \mathcal{V}$ .

*Proof:* Since Problem 1 has a feasible solution at  $t_k$ ,  $\bar{u}_i(\cdot; t_{k+1})$  is well defined. Since Lemma 3 will be invoked, a feasible solution to Problem 1 must be assumed at each update  $t_0, \dots, t_k$ . Now, since  $\bar{u}_i(t; t_{k+1}) = u_i^p(t; t_k)$  for all  $t \in [t_{k+1}, t_k + T]$ , it need only be shown that the remainder of  $\bar{u}_i$  is in  $\mathcal{U}$ . A sufficient condition for this is if  $\bar{z}_i(t; t_{k+1}) \in \Omega_i(\varepsilon)$  for all  $t \in [t_k + T, t_{k+1} + T]$ , since  $\varepsilon$  is chosen to satisfy the conditions of Lemma 1 and, consequently,  $K_i z_i \in \mathcal{U}$  for all  $i \in \mathcal{V}$  when  $z \in \Omega_\varepsilon$ . From Lemma 3,  $\|\bar{z}_i(t; t_{k+1}) - \hat{z}_i(t; t_{k+1})\|_{P_i} \leq \varepsilon/(2(q+1)\sqrt{N_a})$  for all  $t \in [t_k + T, t_{k+1} + T]$ . From Lemma 2,  $\|\hat{z}_i(t; t_{k+1})\|_{P_i} \leq \varepsilon/(2\sqrt{N_a})$  for all  $t \in [t_k + T, t_{k+1} + T]$ . Using the triangle inequality gives

$$\begin{aligned} \|\bar{z}_i(t; t_{k+1})\|_{P_i} &= \|\bar{z}_i(t; t_{k+1}) \pm \hat{z}_i(t; t_{k+1})\|_{P_i} \\ &\leq \|\bar{z}_i(t; t_{k+1}) - \hat{z}_i(t; t_{k+1})\|_{P_i} + \|\hat{z}_i(t; t_{k+1})\|_{P_i} \\ &\leq \frac{\varepsilon}{(2(q+1)\sqrt{N_a})} + \frac{\varepsilon}{(2\sqrt{N_a})} < \frac{\varepsilon}{\sqrt{N_a}} \end{aligned}$$

since  $q \geq 1$ . Therefore,  $\bar{z}_i(t; t_{k+1}) \in \Omega_i(\varepsilon)$  for all  $t \in [t_k + T, t_{k+1} + T]$  for every  $i \in \mathcal{V}$ , concluding the proof.  $\blacksquare$

The first main theorem of the paper is now stated.

*Theorem 1:* Suppose that Assumptions 1–4 hold,  $z(t_0) \in Z$  and (13)–(15) are satisfied. Then, for every agent  $i \in \mathcal{V}$ , the control and state pair  $(\bar{u}_i(\cdot; t_k), \bar{z}_i(\cdot; t_k))$ , defined by (6) and (7), is a feasible solution to Problem 1 at every update  $k \geq 1$ .

*Proof:* The proof follows by strong induction. First, the  $k = 1$  case. The state trajectory  $z_i^p(\cdot; t_1) = \bar{z}_i(\cdot; t_1)$  trivially satisfies the dynamic equation, from (6), the stability constraint (11), and the consistency constraint (12). Now, observe that  $\hat{z}_i(t_1; t_1) = z_i^p(t_1; t_0) = \bar{z}_i(t_1; t_1) = z_i(t_1)$  for every  $i \in \mathcal{V}$ . Additionally,  $\bar{z}_i(t; t_1) = z_i^p(t; t_0)$  for all  $t \in [t_1, t_0 + T]$ , and so  $\bar{z}_i(t_0 + T; t_1) \in \Omega_i(\varepsilon/2)$ . By the invariance properties of the terminal controller and the conditions in Lemma 1, it follows that the terminal state and control constraints are also satisfied, concluding the  $k = 1$  case. Now, the induction step. By

assumption, suppose  $u_i^p(\cdot; t_l) = \bar{u}_i(\cdot; t_l)$  is a feasible solution for  $l = 1, \dots, k$ . It must be shown that  $\bar{u}_i(\cdot; t_{k+1})$  is a feasible solution at update  $k + 1$ . As before, the constraint (11) and the consistency constraint (12) are trivially satisfied, and  $\bar{z}_i(\cdot; t_{k+1})$  is the corresponding state trajectory that satisfies the dynamic equation. Since there is a solution for Problem 1 at updates  $l = 1, \dots, k$ , Lemmas 2–4 can be invoked. Lemma 4 guarantees control constraint feasibility. The terminal constraint requires  $\bar{z}_i(t_{k+1} + T; t_{k+1}) \in \Omega_i(\varepsilon/2)$ , for each  $i \in \mathcal{V}$ . From Lemma 3,  $\|\bar{z}_i(t_{k+1} + T; t_{k+1}) - \hat{z}_i(t_{k+1} + T; t_{k+1})\|_{P_i} \leq \varepsilon/(2(q+1)\sqrt{N_a})$ , and Lemma 2 guarantees that  $\|\hat{z}_i(t_{k+1} + T; t_{k+1})\|_{P_i} \leq \varepsilon q/(2(q+1)\sqrt{N_a})$ . Combining these two bounds and using the triangle inequality implies  $\|\bar{z}_i(t_{k+1} + T; t_{k+1})\| \leq \varepsilon/(2\sqrt{N_a})$  for each  $i \in \mathcal{V}$ , showing terminal state constraint feasibility and concluding the proof.  $\blacksquare$

## B. Stability

The stability of the closed-loop system (5) is now analyzed.

*Theorem 2:* Suppose that Assumptions 1–5 hold,  $z(t_0) \in Z$ , (13)–(15) are satisfied, and the following parametric conditions hold

$$T \geq 8\delta, \quad (q+1) \geq \frac{2(T-\delta)}{\delta}. \quad (18)$$

Then, by application of Algorithm 1, the closed-loop system (5) is asymptotically stabilized to the origin.

*Proof:* From part 1(a) of Algorithm 1 and Lemma 1, if  $z(t) \in \Omega_\varepsilon$  for any  $t \geq 0$ , the terminal controllers take over and stabilize the system to the origin. Therefore, it remains to show that if  $z(t_0) \in Z \setminus \Omega_\varepsilon$ , then by application of Algorithm 1, the closed-loop system (5) is driven to the set  $\Omega_\varepsilon$  in finite time. Define the non-negative function

$$\mathbb{V}_k = \int_{t_k}^{t_k+T} \|z^p(s; t_k)\|_P ds.$$

In the following, it is shown that for any  $k \geq 0$ , if  $z(t) \in Z \setminus \Omega_\varepsilon$  for all  $t \in [t_k, t_{k+1}]$ , then there exists a constant  $\eta \in (0, \infty)$  such that  $\mathbb{V}_{k+1} \leq \mathbb{V}_k - \eta$ . The constraint (11) for all  $i \in \mathcal{V}$  is a sufficient condition for

$$\|z^p(t; t_k)\|_P \leq \|\bar{z}(t; t_k)\|_P + \frac{\delta\varepsilon}{(8T)}.$$

Therefore

$$\mathbb{V}_{k+1} \leq \int_{t_{k+1}}^{t_{k+1}+T} \|\bar{z}(s; t_{k+1})\|_P ds + \frac{\delta\varepsilon}{8}.$$

Subtracting  $\mathbb{V}_k$  from  $\mathbb{V}_{k+1}$ , and using  $\hat{z}(s; t_{k+1}) = z^p(s; t_k)$  for  $s \in [t_{k+1}, t_k + T]$ , gives

$$\begin{aligned} \mathbb{V}_{k+1} - \mathbb{V}_k &\leq - \int_{t_k}^{t_{k+1}} \|z^p(s; t_k)\|_P ds + \frac{\delta\varepsilon}{8} \\ &\quad + \int_{t_k+T}^{t_{k+1}+T} \|\bar{z}(s; t_{k+1})\|_P ds \\ &\quad + \int_{t_{k+1}}^{t_k+T} [\|\bar{z}(s; t_{k+1})\|_P - \|\hat{z}(s; t_{k+1})\|_P] ds. \end{aligned}$$

The actual closed-loop state response  $z(t; t_k) = z(t)$  for  $t \in [t_k, t_{k+1}]$  can be bounded as

$$\|z(t; t_k)\|_P \leq \|z(t; t_k) - z^P(t; t_k)\|_P + \|z^P(t; t_k)\|_P.$$

Assuming  $z(t) \in Z \setminus \Omega_\varepsilon$  for all  $t \in [t_k, t_{k+1}]$ , then, yields

$$\|z^P(t; t_k)\|_P \geq \varepsilon - \|z(t; t_k) - z^P(t; t_k)\|_P.$$

From the proof of Lemma 3, with  $v(t; t_k) \triangleq \|z(t; t_k) - z^P(t; t_k)\|_P$

$$\begin{aligned} \|z(t; t_k) - z^P(t; t_k)\|_P &\leq \beta e^{(t-t_k)(1+\beta)} \int_{t_k}^{t_{k+1}} y(s; t_k) ds \\ &\leq \frac{\beta \delta e^{\delta(1+\beta)} \varepsilon}{[(q+1)\sqrt{N_a}]}. \end{aligned}$$

Therefore, using (15), (18), and that  $q, r, N_a \geq 1$

$$\|z^P(t; t_k)\|_P \geq \varepsilon - \frac{\beta T e^{\delta(1+\beta)} \varepsilon}{8(q+1)\sqrt{N_a}} \geq \frac{63\varepsilon}{64}.$$

From the proof of Lemma 4

$$\|\bar{z}(s; t_{k+1})\|_P \leq \frac{\varepsilon(q+2)}{2(q+1)} \quad \forall s \in [t_k + T, t_{k+1} + T].$$

From the proof of Lemma 3 and the triangle inequality  $\|\bar{z}(t; t_{k+1})\|_P - \|\hat{z}(t; t_{k+1})\|_P \leq \Theta(t; t_{k+1})$ . Now, with (15), on the interval  $t \in [t_{k+1}, t_k + T]$

$$\begin{aligned} \|\bar{z}(t; t_{k+1}) - \hat{z}(t; t_{k+1})\|_P &\leq \beta e^{T+\delta\beta} \int_{t_k}^{t_k+T} y(s; t_k) ds \\ &\leq \frac{\varepsilon}{2(r+1)(q+1)\sqrt{N_a} e^{\delta(1+\gamma_K)}} \leq \frac{\varepsilon}{4(q+1)}. \end{aligned}$$

Combining terms and integrating yields

$$\mathbb{V}_{k+1} - \mathbb{V}_k \leq \delta\varepsilon \left[ -\frac{63}{64} + \frac{q+2}{2(q+1)} + \frac{T-\delta}{4\delta(q+1)} + \frac{1}{8} \right].$$

From (18),  $(T-\delta)/(4\delta(q+1)) \leq 1/8$ , and  $q+1 \geq 14$  which implies  $(q+2)/(q+1) \leq 15/14$ . Combining these bounds yields

$$\mathbb{V}_{k+1} - \mathbb{V}_k \leq \delta\varepsilon \left[ -\frac{47}{64} + \frac{15}{28} \right] \leq -\frac{\delta\varepsilon}{6} \triangleq -\eta.$$

Thus, for any  $k \geq 0$ , if  $z(t_k), z(t_{k+1}) \in Z \setminus \Omega_\varepsilon$ , then there exists a constant  $\eta \in (0, \infty)$  such that  $\mathbb{V}_{k+1} \leq \mathbb{V}_k - \eta$ . From this inequality, it follows by contradiction that there exists a finite time  $t'$  such that  $z(t') \in \Omega_\varepsilon$ . If this were not the case, the inequality implies  $\mathbb{V}_k \rightarrow -\infty$  as  $k \rightarrow \infty$ . However,  $\mathbb{V}_k \geq 0$ ; therefore, there exists a finite time  $t'$  such that  $z(t') \in \Omega_\varepsilon$ , concluding the proof. ■

The feasibility and stability results in this paper are closely related to those of Michalska and Mayne [15], who demonstrated robust feasibility and stability in the presence of model error by

placing parametric bounds on (combinations of) the update period and a Lipschitz constant. While there is no model error here, bounds are likewise derived to ensure robustness to the bounded discrepancy between what agents do, and what their neighbors believe they will do.

As stated at the beginning of Section III, if  $\mathcal{N}_i^u = \emptyset$  for any agent  $i \in \mathcal{V}$ , that agent needs no information from neighbors to calculate a solution to (1). Although the algorithm and theory developed in this paper assume  $\mathcal{N}_i^u \neq \emptyset$  for every  $i \in \mathcal{V}$ , Algorithm 1 can still be implemented and all of the theoretical results still apply if  $\mathcal{N}_i^u = \emptyset$  for any  $i \in \mathcal{V}$ . The only modification is to remove step 1(d) from Algorithm 1 for each  $i \in \mathcal{V}$  with  $\mathcal{N}_i^u = \emptyset$ . For the numerical experiments presented in Section V, agent 1 satisfies  $\mathcal{N}_1^u = \emptyset$ , and the modified algorithm is implemented for agent 1. Note that in the  $\mathcal{N}_i^u = \emptyset$  case,  $\hat{z}_i(t; t_k)$  and  $\bar{z}_i(t; t_k)$  are identical, except over the interval  $t \in [t_{k-1} + T, t_k + T]$  where  $\hat{z}_i$  is a linearized response and  $\bar{z}_i$  is a nonlinear response. As a result, the consistency constraint (12) simplifies over most of the time interval, reducing to a constant bound on the deviation  $\|z_i^P - \hat{z}_i\|_P^2$ . This form of consistency constraint is in fact employed in the distributed RHC approach presented in [4]. Also, when  $\mathcal{N}_i^u = \emptyset$ ,  $\hat{z}_i$  could be redefined to incorporate the nonlinear closed-loop terminal controller response over  $[t_{k-1} + T, t_k + T]$ . Since  $\hat{z}_i = \bar{z}_i$  in this case, there is no need to compute  $\bar{z}_i$  separately and Algorithm 1 simplifies even more for that agent [by removing step 2(b)]. The analysis would have to be modified in this case to ensure feasibility and stability.

### C. Comparison of Complexity Bounds

In this section, the computation and communication complexity bounds are compared between the distributed RHC algorithm and a centralized RHC implementation. In the centralized implementation, a single node is presumed to do all computations and communicate directly with all agents. For both implementations, complexity bounds are compared for a single RHC update period. It is also assumed for both implementations that the optimization problem is discretized and transcribed into a nonlinear programming problem (NLP). In general, an NLP with  $\rho$  variables has computational complexity  $\mathcal{O}(\rho^3)$ . If the optimization problem is quadratic, the exponent on the variables changes from 3 to 2. Let the time domain  $[t_k, t_k + T]$  for any RHC update  $k$  be discretized into  $N_d - 1$  intervals, and so there are  $N_d$  discretization points in time. For simplicity, it is assumed that the optimization problem is formulated to have the control as the free variable, and the state is assumed to be determined uniquely from the differential equation<sup>1</sup>.

For computational complexity bounds, consider the cost of solving an optimal control problem at any RHC update. In a single centralized optimal control problem, the total

<sup>1</sup>Instead, if the state is parameterized as a free variable (as in collocation methods), and the control is not parameterized but determined through differential flatness, as in the numerical experiments presented in the next section, the same computation complexity bounds derived still hold, replacing the control dimension  $m$  with the state dimension  $n$ .

TABLE I  
COMPARISON OF COMPLEXITY BOUNDS FOR CENTRALIZED AND DISTRIBUTED  
RHC FOR A SINGLE UPDATE PERIOD

	Centralized Node	Distributed Node (any $i \in \mathcal{V}$ )
Computation <sup>a</sup>	$\mathcal{O}((mN_dN_a)^3)$	$\mathcal{O}((mN_d)^3)$
Communication <sup>b</sup>	$mN_a$	$nN_d( \mathcal{N}_i^u  +  \mathcal{N}_i^d )$

<sup>a</sup> Variables are the number of agents  $N_a$ , the dimension of each agents control vector  $m$ , and the number of time discretization points  $N_d$  common to each optimization problem.

<sup>b</sup> Variables are the dimension of each agents state vector  $n$ , and the number of upstream  $|\mathcal{N}_i^u|$  and downstream  $|\mathcal{N}_i^d|$  neighbors of any agent  $i \in \mathcal{V}$ .

number of variables at each update is  $mN_dN_a$ , since there are  $mN_d$  variables per agent ( $m$  dimensional vector of control variables at each time discretization point) and there are  $N_a$  total agents. Consequently, the computational complexity is  $\mathcal{O}((mN_dN_a)^3)$ . In contrast, from step 2(c) of Algorithm 1, the computational complexity bound for any single agent  $i \in \mathcal{V}$  is  $\mathcal{O}((mN_d)^3)$ . The distributed implementation clearly offers a substantial savings in computational cost, particularly if  $N_a$  is large.

The communication complexity is defined as being the total number of variables being transmitted and received during any single RHC update period  $[t_k, t_{k+1})$ . For example, if a node sends  $\rho_1$  variables and receives  $\rho_2$  variables, the bound for that node is  $\rho_1 + \rho_2$ . For a dual-mode implementation of RHC, be it centralized or distributed, the full state  $z(t)$  must be monitored continuously (in theory) to determine if the state has entered  $\Omega_\varepsilon$ , at which time the control switches from RHC to the terminal controllers. Since the cost of monitoring  $z(t)$  is mutual, it is left out of the communication cost comparison.

The centralized implementation requires that every agent send its initial condition (dimension  $n$ ) to the computing node. However, this cost is being ignored, as we are ignoring the cost of communicating  $z(t)$ . The centralized RHC update is complete once the computing node transmits the RHC law to every agent. Since the update period is typically much smaller than the planning horizon, one could assume  $\delta N_d = T$ . In this case, the cost of transmitting the RHC law to each agent is proportional to  $m$ , the dimension of the control vector. Since the centralized computing node must send  $m$  variables to every agent, the communication complexity at the centralized node is  $mN_a$ . To compute the communication complexity bound for the distributed implementation for any agent  $i \in \mathcal{V}$ , refer to Algorithm 1. Between RHC update times,  $i$  must transmit a trajectory to  $|\mathcal{N}_i^d|$  neighbors and receive a trajectory from  $|\mathcal{N}_i^u|$  neighbors, where any such trajectory is proportional to  $nN_d$ . Thus, the communication complexity at distributed node  $i$  is  $nN_d(|\mathcal{N}_i^u| + |\mathcal{N}_i^d|)$ .

In comparing the bounds, since it is typical that  $m \leq n$ , the stated communication cost of the distributed implementation is *typically higher* than the stated communication cost of the centralized node implementation. However, if  $N_a$  is large and the graph  $\mathcal{G}$  is sparse such that  $|\mathcal{N}_i^u| + |\mathcal{N}_i^d|$  is small for any  $i \in \mathcal{V}$ , then the cost of the distributed implementation could be comparable to that of the centralized implementation. The computation and communication complexity bound comparisons are summarized in Table I.

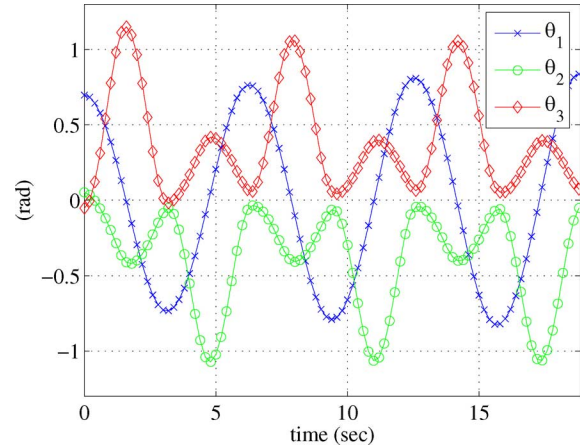


Fig. 3. Open-loop stable limit cycle, showing the angular positions starting from  $(40, 3, -3)$  degrees with zero initial angular velocity.

## V. COUPLED OSCILLATORS

In this section, the example of three coupled Van der Pol oscillators is considered for application of the distributed RHC algorithm. The three oscillators model the thigh and knee dynamics of a walking robot experiment [14]. In the following,  $\theta_1$  is the relative angle between the two thighs,  $\theta_2$  is the right knee angle (relative to the right thigh),  $\theta_3$  is the left knee angle (relative to left thigh), and  $\theta_i \in [-\pi/2, \pi/2]$ ,  $i = 1, 2, 3$ . The controlled equations of motion in units of (rad/sec<sup>2</sup>) are

$$\begin{aligned} \ddot{\theta}_1(t) &= 0.1 [1 - 5.25\theta_1^2(t)] \dot{\theta}_1(t) - \theta_1(t) + u_1(t) \\ \ddot{\theta}_2(t) &= 0.01 [1 - p_2(\theta_2(t) - \theta_{2e})^2] \dot{\theta}_2(t) - 4(\theta_2(t) - \theta_{2e}) \\ &\quad + 0.057\theta_1(t)\dot{\theta}_1(t) + 0.1(\dot{\theta}_2(t) - \dot{\theta}_3(t)) + u_2(t) \\ \ddot{\theta}_3(t) &= 0.01 [1 - p_3(\theta_3(t) - \theta_{3e})^2] \dot{\theta}_3(t) - 4(\theta_3(t) - \theta_{3e}) \\ &\quad + 0.057\theta_1(t)\dot{\theta}_1(t) + 0.1(\dot{\theta}_3(t) - \dot{\theta}_2(t)) + u_3(t), \end{aligned}$$

subject to  $|u_i(t)| \leq 1, \forall t \geq 0, i = 1, 2, 3$ .

Two-phase biped locomotion is generated by these equations with zero control (open-loop) and time-varying parameter values, given by  $(\theta_{2e}, \theta_{3e}, p_2, p_3)(t) = (-0.227, 0.559, 6070, 192)$  for  $t \in [0, \pi)$ , and equal to  $(-0.559, 0.226, 226, 5240)$  for  $t \in [\pi, 2\pi)$ . Fig. 3 shows the resulting open-loop stable limit cycle response, starting from the initial position  $(40, 3, -3)$  degrees, with  $\dot{\theta}_i(0) = 0$  for  $i = 1, 2, 3$ . While the robot has 6 total degrees of freedom when walking in accordance with the limit cycle response, the remaining degrees of freedom (including two ankles and one free foot) can be derived from the three primary degrees of freedom,  $\theta_1, \theta_2$ , and  $\theta_3$  [14]. With zero control, there are two equilibrium conditions. One is the locally stable limit cycle, and the other is the unstable fixed point  $(\theta_1, \theta_2, \theta_3) = (\theta_{1e}, \theta_{2e}, \theta_{3e})$  with  $\theta_{1e} = \dot{\theta}_i = 0$  for  $i = 1, 2, 3$ . A reasonable control objective is to command torque motors (controls  $u_i$ ) to drive the three angles from the stable limit cycle response to the fixed point; that is, to stably bring the robot to a stop. To do so within  $\pi$  seconds means that one set of parameter values  $(\theta_{2e}, \theta_{3e}, p_2, p_3)$  need be considered in the model. As such, for control purposes, these parameters are

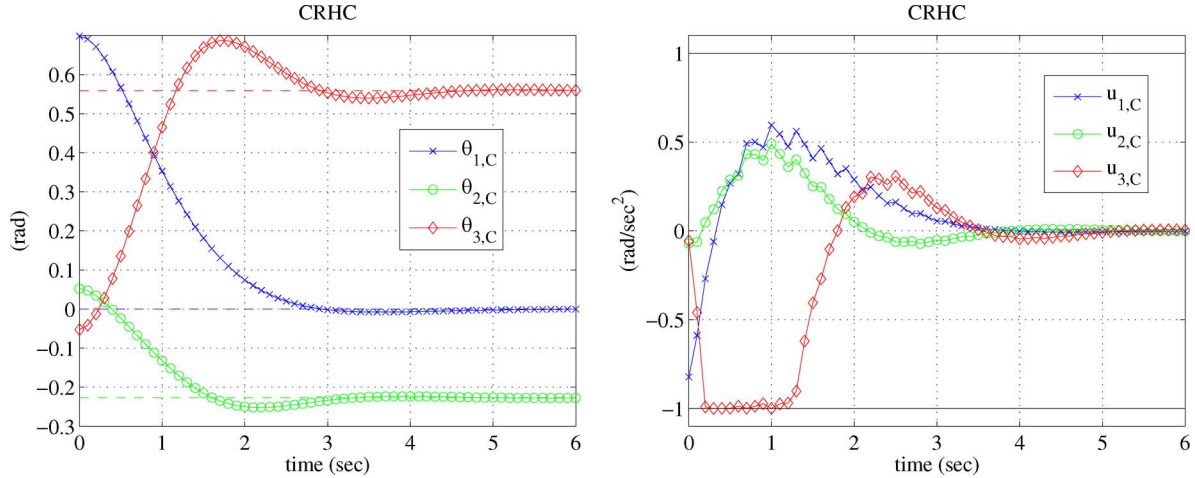


Fig. 4. The centralized RHC response, showing the angular position trajectories  $\theta_{i,C}$  (left plot) and the control trajectories  $u_{i,C}$  (right plot), for each  $i = 1, 2, 3$ .

assumed to take on the values  $(-0.227, 0.559, 6070, 192)$ . In this way, discontinuous dynamic equations are also avoided. Now, through a change of variables, the dynamics and input constraints satisfy the conditions of Assumption 1.

Denoting  $z_i = (\theta_i - \theta_{ie}, \dot{\theta}_i)$ , the dynamics are linearized around  $(z_i, u_i) = (0, 0)$ . The matrix  $A_{11}$  has unstable eigenvalues  $0.05 \pm j$ , and the matrices  $A_{22}$  and  $A_{33}$  are unstable with eigenvalues  $0.055 \pm 2j$ . For all three oscillators, the dynamics are linearly controllable around the origin. In accordance with Assumption 2, the following gain matrices are used to stabilize the linearized dynamics:  $K_1 = [3.6 \ 5.3]$ ,  $K_2 = K_3 = [2.0 \ 5.0]$ . The resulting closed-loop matrix  $A_c$  has eigenvalues  $(-1.1, -4.1, -3, -2.4 \pm 0.5j, -2)$ . For the cost function  $J_i$ , the chosen weights are  $Q_i = \text{diag}(30, 30)$  and  $R_i = 0.1$ ,  $i = 1, 2, 3$ . Then, each  $P_i$  is calculated according to the Lyapunov (8). Since the maximum eigenvalue of  $PA_o + A_o^T P - \hat{Q}/2$  is  $-11$ , Assumption 3 is satisfied. The constraint parameter  $\varepsilon = 0.2$  satisfies the conditions of Lemma 1, as calculated by solving (9) for the coupled oscillator system. In accordance with Assumption 4, a centralized optimal control problem is solved at initial time  $t_0 = 0$ . In this problem, and in the centralized RHC implementation, the sum of the three cost functions  $J_1 + J_2 + J_3$  is minimized, enforcing terminal state and input constraints with a horizon time of  $T = 6$  seconds. The initial condition is kept the same as that shown in Fig. 3.

To solve the centralized optimal control problem, and each of the distributed optimal control problems, the same approach is used. The computer with Matlab 7.0 software has a 2.4 GHz Intel Pentium(R) 4 CPU, with 512 MB of RAM. In the spirit of the Nonlinear Trajectory Generation package developed by Milam *et al.* [21], a collocation technique is employed within Matlab. First, each angular position trajectory  $\theta_i(t)$  is parameterized as a  $C^2[t_k, t_k + T]$  6-th order B-spline polynomial. The constraints and cost functions are evaluated at 121 breakpoints over each 6 second time window. The resulting nonlinear programming problem is solved using the `fmincon` function, generating the 27 B-spline coefficients for each position  $\theta_i(t)$ . Using the concept of differential flatness [22], the control inputs  $u_i$  are not parameterized as polynomials for which the coefficients must also be calculated. Instead, each control input is defined in

terms of the parameterized positions  $\theta_i(t)$  and their derivatives through the dynamics (see [22] for details of this procedure). With an update period of  $\delta = 0.15$  seconds, the centralized RHC state and control response is shown in Fig. 4. The position and control trajectories are denoted  $\theta_{i,C}$  and  $u_{i,C}$ . Note that the positions are brought suitably close to their fixed point values (shown by dashed lines) within the limit cycle half-period of  $\pi$  seconds, validating the assumption that the model parameters  $(\theta_{2e}, \theta_{3e}, p_2, p_3)$  are constant over the time horizon of 6 s.

With an initially feasible solution available, the distributed RHC algorithm can be employed. Before presenting the results, the theoretical conditions are evaluated. In total, the parametric equations that must be satisfied are (13)–(15) and (18). In accordance with Assumption 5, the Lipschitz parameters for  $F$  must first be identified. Through simulation and application of the triangle inequality, the oscillator dynamics satisfy  $\|\hat{F}(z, z', u)\|_P \leq 4\|z\|_P + 0.1\|z'\|_P + 1\|u\|$ . To facilitate calculation of an update period  $\delta$  that satisfies the parametric conditions, time scaling is introduced to normalize the horizon time from  $T = 6$  to 1 second. For the dynamics  $\hat{F}$ , let  $\tau(t) = t/T \in [0, 1]$  such that  $(d/d\tau)z(\tau) = T\hat{F}(z(\tau), z'(\tau), u(\tau))$  for all  $\tau \in [0, 1]$ . Now, the scaled dynamics satisfy  $\|T\hat{F}(z, z', u)\|_P \leq 4T\|z\|_P + 0.1T\|z'\|_P + T\|u\|$ . To get into the normalized form, the dynamics are scaled as  $F = \hat{F}/(4T)$ . Then, the normalized Lipschitz bounds become  $\|F(z, z', u)\|_P \leq \|z\|_P + \beta\|z'\|_P + \gamma\|u\|$ , where  $\beta = 0.1/4 = 0.025$  and  $\gamma = 1/4 = 0.25$ . The design parameter  $q = 90$ , the lower bound on  $\delta$  from (13) is  $\delta \geq 0.025$  seconds, and so the update period (for the time-scaled dynamics) is chosen to be  $\delta = 0.025$  seconds. To satisfy the conditions of Lemma 3 [(14) and (15)], the parameter  $c$  is calculated and choosing the design parameter  $r = 6$ , the left-hand side (LHS) of (14) is 0.998 and the LHS of (15) is 0.997. Since both numbers are less than one, both conditions (14) and (15) are satisfied. Last, equation (18) is a sufficient condition for stability, and it is satisfied for the values  $T = 1$ ,  $\delta = 0.025$  and  $q = 90$ . Therefore, the parametric conditions of the theory guaranteeing feasibility and stability of the distributed RHC algorithm are satisfied. Scaling time back to a planning horizon of 6 seconds corresponds to an update period of  $\delta = 0.15$  seconds, and this

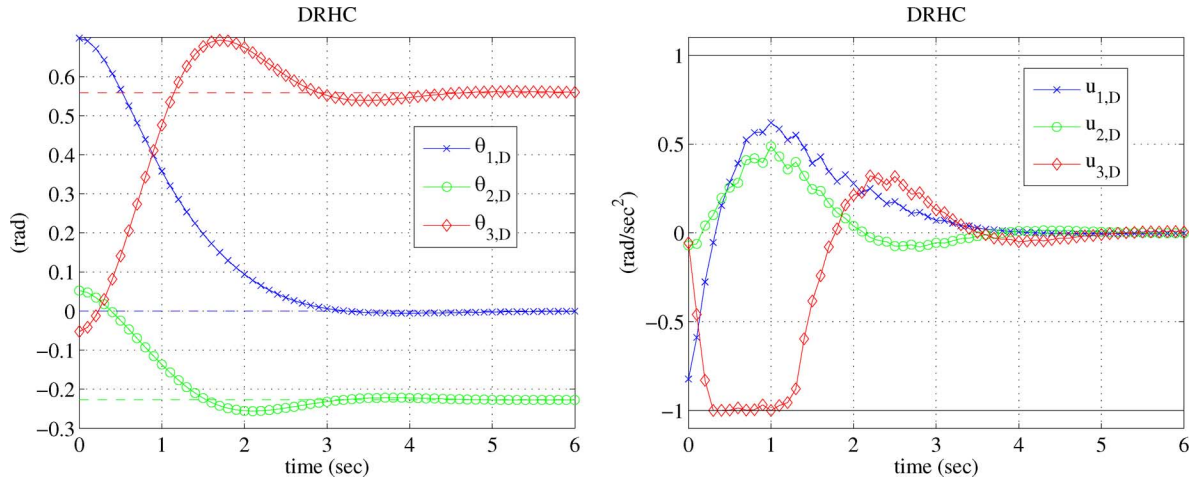


Fig. 5. The distributed RHC response, showing the angular position trajectories  $\theta_{i,D}$  (left plot) and the control trajectories  $u_{i,D}$  (right plot), for each  $i = 1, 2, 3$ . The response is quite close to the centralized RHC response shown in Fig. 4.

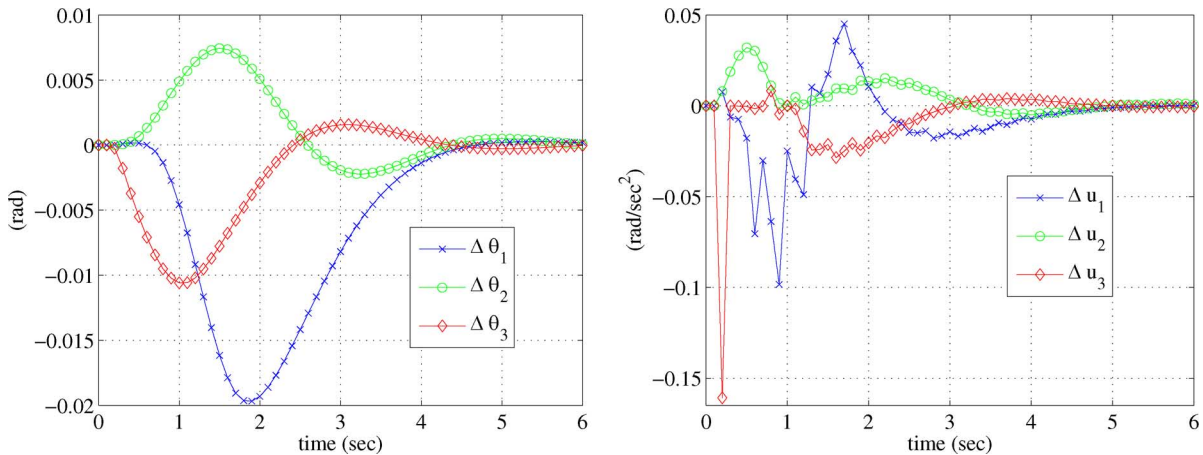


Fig. 6. Deviation between the centralized RHC trajectories shown in Fig. 4 and the distributed RHC trajectories shown in Fig. 5. The left plot shows the angular position deviation ( $\Delta\theta_i = \theta_{i,C} - \theta_{i,D}$ ), and the right plot shows the control deviation ( $\Delta u_i = u_{i,C} - u_{i,D}$ ).

is the update period used in the centralized and distributed RHC implementations.

Distributed RHC is implemented precisely according to Algorithm 1, with one modification to Problem 1. In the optimization code, the constants on the right-hand side (RHS) of constraints (11) and (12) are set to 0.1. The actual constants in (11) and (12) are small enough ( $\sim 10^{-7}$ ) to cause feasibility problems in each distributed optimization code. The value of 0.1, on the other hand, worked quite well. Of course, the constants defined in constraints (11) and (12) are derived based on the sufficient conditions of the theory, and can be conservative. The closed-loop position and control trajectories generated by applying the distributed RHC algorithm are shown in Fig. 5. The position and control trajectories for this closed-loop solution are denoted  $\theta_{i,D}$  and  $u_{i,D}$ . While the algorithm and theory suggest switching to the terminal controllers once  $z(t) \in \Omega_e$ , the distributed receding horizon controllers are employed for all time in these results. To compute the actual closed-loop response between RHC updates requires numerical integration of the dynamic equations (see (5)). Also, to calculate each  $\hat{z}_i$ , as required in part 2(b) of Algorithm 1, requires numerical integration of equation (6). In all cases, numerical integration was performed using the ode23 function in Matlab.

The centralized and distributed RHC responses are quite close, with the distributed position responses showing slightly more overshoot than the centralized counterparts, particularly for angles  $\theta_2$  and  $\theta_3$ . To more explicitly show the difference between the centralized and distributed RHC responses, Fig. 6 shows a plot of the angular position deviation  $\Delta\theta_i = \theta_{i,C} - \theta_{i,D}$  and the control deviation  $\Delta u_i = u_{i,C} - u_{i,D}$ , for each  $i = 1, 2, 3$ . The closeness in the two responses can be attributed in part to the weak coupling in the dynamics as quantified by the coefficient  $\beta = 0.025$ . For weakly coupled dynamics, the error introduced by relying on  $\hat{z}_j$  for neighbors has less of an impact on the closed-loop response, than for systems with dynamics that are strongly influence by neighboring responses. Application of the theory to systems with stronger dynamic coupling would be useful in identifying difference between centralized RHC and the distributed RHC algorithm presented here. A hypothesis worth testing is that, even in the stronger coupling case, if the update period  $\delta$  is sufficiently small, the distributed RHC response is likely to be close to the centralized RHC response. The intuition behind this hypothesis is that the error introduced by relying on  $\hat{z}_j$  for neighbors is likely smaller for smaller update periods.

To compare the computational burden of the centralized problem and the distributed problems, the cputime function is

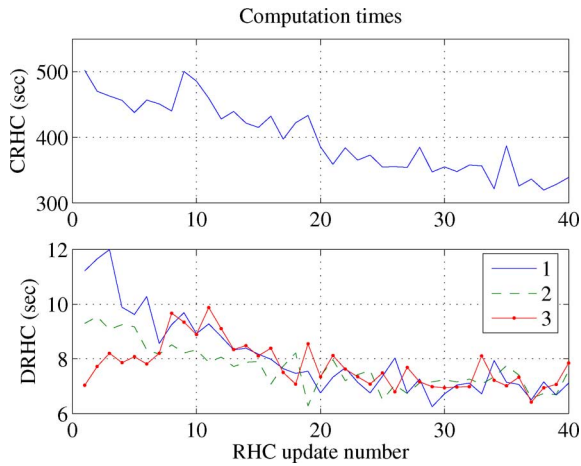


Fig. 7. Comparison of computation times, at each receding horizon update, to solve the centralized optimal control problem (top plot), and the distributed optimal control problems in parallel (bottom plot). The computation times correspond to the responses shown in Figs. 4 and 5.

used in Matlab. The centralized optimal control problem has 81 variables to solve for at each RHC update. The computational time for each RHC update, corresponding to the response shown in Fig. 4, is shown in the top plot in Fig. 7. Each distributed optimal control problem has 27 variables to solve for, where each problem is solved in parallel. The computational time for each RHC update per agent, corresponding to the responses shown in Fig. 5, is shown in the bottom plot in Fig. 7. From the figure, the distributed optimal control problems were solved between 43 and 58 times faster than the centralized optimal control problem, over all updates. On average, each distributed problem was solved *50 times faster*, than the single centralized problem. Clearly, for this example, there is substantial savings in being able to solve the distributed problems in parallel. The savings are also consistent with the computational complexity comparison given in Table I, which suggests savings on the order of  $\mathcal{O}(N_a^3)$ .

## VI. CONCLUSION

In this paper, a distributed implementation of RHC is developed for the case of dynamically coupled nonlinear systems subject to decoupled input constraints. A central element to the feasibility and stability analysis is that the actual and assumed responses of each agent are not too far from one another, as quantified by a consistency constraint. Parametric bounds on the receding horizon update period are identified. Also, conditions that bound the amount of dynamic coupling, parameterized by a Lipschitz constant, are also identified. While the theoretical results are sufficient, the proposed algorithm with minor relaxations is shown to be applicable to the problem of distributed control of coupled nonlinear oscillators. In the numerical results, the time it takes to solve the distributed optimal control problems in parallel is, on average, fifty times faster than the time it takes to solve a corresponding centralized optimal control problem, underlining the computational savings incurred by employing the distributed algorithm. Moreover, the closed-loop response generated by the distributed algorithm is quite close to a centralized receding horizon implementation. In addition to

the oscillator example considered here, relaxations of the theory have been employed in the venue of supply chain management [23]. A theory more specific to the supply chain management case (coupled nonlinear discrete-time dynamics with time delays) is currently under development. Finally, while it makes sense to compare centralized RHC with the distributed implementation for the academic coupled oscillator example considered here, centralized RHC is not a viable option in other venues (such as supply chain management) where the distributed RHC algorithm may prove relevant. Moreover, even in the absence of a specific application venue that warrants a distributed approach over a centralized approach, there is practical justification for designing hierarchical/distributed control methods in a world in which centralized optimal control is usually unavailable [24].

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