

# Closing the Loop through Communication Networks: The Case of an Integrator Plant and Multiple Controllers

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## Abstract

The subject of controlling an integrator via a communication network finds many applications in modern control systems such as ATM network VBR control, load balancing in computer networks, etc. Stability conditions in closed form are derived for the arising feedback system, which consists of multiple controllers, an integrator and time-variant links between integrator and controllers. It will be shown, that these derived stability conditions are computationally feasible, even for systems with long delays. In order to draw from a recent result on time-variant discrete system stability, FIR controllers are assumed.

## 1 Introduction

In this paper we will provide simple sufficient conditions to test asymptotic stability of feedback systems, which connect controllers and plant with communication links. The links are modeled by a time-variant delay.

Necessary and sufficient stability conditions [1, 2] for such a system exist in form of NP-hard tests [3]. Therefore, these tests are unsuitable for large delay uncertainties as they occur for example in communication networks.

At first we will provide a simple model for the feedback system in difference equation form. For the sake of simplicity, only FIR controllers will be considered. All models will be represented in discrete time. The resulting characteristic equation will be derived. In the second step, the problem of asymptotic stability will be tackled. We will concentrate on the special case of an integrator plant, since this particular situation

is of great importance in congestion control of ATM networks [4, 5] and many other areas where buffers or queues are a part of the feedback loop. In order to tackle the stability problem, a recent result on time-variant filters will be used [6].

## 2 Problem Definition and an Initial Model

Figure 1 shows  $m$  different controllers connected to an integrator plant via two time-variant delay links. Figure 1 depicts the zero input system model that is studied in the first step of this paper.

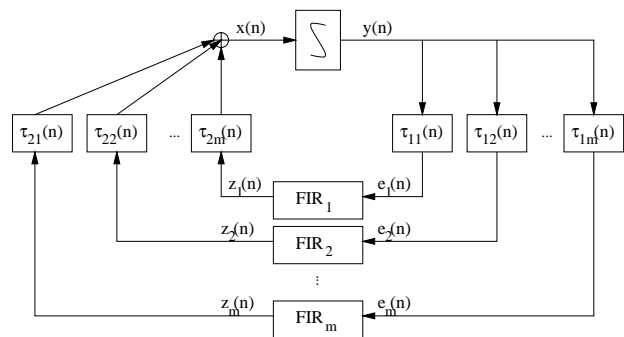


Figure 1: Linear system model

*Integrator:*

The dynamic behavior of the integrator is described by the linear time-invariant difference equation with real coefficient  $b_0$ ,  $b_0 \neq 0$ :

$$y(n) = y(n-1) + b_0 x(n). \quad (1)$$

*Controller:*

For simplicity, we assume an FIR controllers with real coefficients of the form:

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$$z_\nu(n) = \sum_{i=0}^k c_{i\nu} e_\nu(n-i), \quad \nu = 1, \dots, m. \quad (2)$$

We assume all FIR filters have the same order  $k$  which is not a restriction considering that we may have zero coefficients. Also we do not consider the trivial case where all coefficients of an FIR filter are zero.

*Delay 1:*

The integer delays  $\tau_{1\nu}(n)$  describes the sum of all delays the signal  $y(n)$  ( plant output ) encounters before it arrives at each input of the FIR filters:

$$e_\nu(n) = y(n - \tau_{1\nu}(n)), \quad \nu = 1, \dots, m \quad (3)$$

or generally:

$$e_\nu(n-i) = y(n-i-\tau_{1\nu}(n-i))$$

with  $i = 0, \dots, k$  and  $\nu = 1, \dots, m$ . We also assume boundedness of the delay, i.e.

$$0 \leq \tau_{1\min} \leq \tau_{1\nu}(n) \leq \tau_{1\max} \quad \nu = 1, \dots, m \quad (4)$$

*Delay 2:*

The integer delay  $\tau_2(n)$  describes the sum of all delays the signals  $z_\nu(n)$  ( controller outputs ) encounters before they arrive at the plant input.

$$x(n) = \sum_{\nu=1}^m z_\nu(n - \tau_{2\nu}(n)) \quad (5)$$

Similarly as in the case of the first delays, boundedness of the delays is assumed:

$$0 \leq \tau_{2\min} \leq \tau_{2\nu}(n) \leq \tau_{2\max} \quad \nu = 1, \dots, m \quad (6)$$

Although there are some restrictions on how the two delays can change if  $y$  and  $z$  are sent via a data communication network, in this work, we make no further assumptions on  $\tau_{1,2}(n)$ . Furthermore the case of  $\tau_{1\min} = 0$  and  $\tau_{2\min} = 0$  is not allowed, since it would create a delay free loop.

*The resulting difference equation:*

With (1-3) and (5) we obtain for the characteristic equation of the overall system:

$$y(n) = y(n-1) + b_0 \sum_{\nu=1}^m \sum_{i=0}^k c_{i\nu} y(n - T_{i\nu}(n)) \quad (7)$$

where  $T_{i\nu}(n) = \tau_{2\nu}(n) + \tau_{1\nu}(n-i-\tau_{2\nu}(n)) + i$  with  $i = 0, \dots, k$  and  $\nu = 1, \dots, m$ .

The problem we will tackle in this paper is to find explicit closed form conditions, which ensure asymptotic stability of equation (7).

### 3 Stability of the Idealized Time Variant model

There are a number of results in the literature [1]-[3] which could be applied to the problem at hand, after it is translated into a state space representation. The resulting tests, however, are of prohibitively high complexity, especially if the delay interval is large. In this paper, we pursue another avenue. We will derive a sufficient condition for global asymptotic stability of (7), which can easily be tested and is not very conservative.

#### Theorem 1:

The system (7) is globally asymptotically stable if the following three conditions are all satisfied:

$$(a) \quad b_0 c_{i\nu} \leq 0 \quad \forall i = 0, \dots, k, \quad \forall \nu = 1, \dots, m$$

(b) The transfer function

$$H_\epsilon(z) = \frac{1}{1-z^{-1}+\epsilon z^{-2}+\dots+\epsilon z^{-L}} = \mathcal{Z}\{h_\epsilon(n)\},$$

$L = k + \tau_{1\max} + \tau_{2\max}$  is stable for

$$\epsilon = |b_0| \sum_{\nu=1}^m \sum_{i=0}^k |c_{i\nu}| \text{ with } \epsilon > 0 \text{ and } L \geq 3$$

$$(c) \quad \sum_{n=0}^{\infty} |h_\epsilon(n)| \epsilon < \frac{1}{L-2}$$

#### Proof:

Considering equations (4) and (6)  $T_{i\nu}$  defined in equation (7) satisfies the inequality:

$$\tau_{1\min} + \tau_{2\min} + i \leq T_{i\nu}(n) \leq \tau_{1\max} + \tau_{2\max} + i$$

$\forall i = 0, \dots, k$  and  $\forall \nu = 1, \dots, m$ . Define  $L = \tau_{1\max} + \tau_{2\max} + k$ .

Now consider the following time-variant system with uncertain, time variant parameters  $\Delta a_i(n)$ ,  $i = 2, \dots, L$ ,  $L \geq 3$ :

$$\begin{aligned}
y(n) = y(n-1) & - (\epsilon + \Delta a_2(n))y(n-2) \\
& - (\epsilon + \Delta a_3(n))y(n-3) \\
& - \dots \\
& - (\epsilon + \Delta a_L(n))y(n-L) \quad (8)
\end{aligned}$$

In what follows, we will formulate conditions on  $\epsilon$  and  $\Delta a_i(n)$  such that the set of systems described by (8) contains the system of equation (7), i.e. the time variant system (7) is an element of the set of uncertain time variant systems (8).

At first we choose:

$$\epsilon = - \sum_{\nu=1}^m \sum_{i=0}^k b_0 c_{i\nu} \quad (9)$$

Imposing the condition

$$\sum_{i=2}^L \Delta a_i = -(L-2)\epsilon \quad (10)$$

on the uncertainties and letting

$$-\epsilon \leq \Delta a_i \leq 0 \quad , \quad i = 2 \dots L \quad (11)$$

ensures that system (7) can be represented by (8). Notice that this guarantees that each coefficient  $-(\epsilon + \Delta a_i(n)) \in [-\epsilon, 0]$  ,  $\forall i = 2 \dots L$  and that the sum of these coefficients is exactly  $-\epsilon = \sum_{\nu=1}^m \sum_{i=0}^k b_0 c_{i\nu}$ .

From (10) and (11) we have:

$$\sum_{i=2}^L |\Delta a_i| = (L-2)\epsilon \quad (12)$$

From Theorem 1 in [6] it is known that the system (8) is asymptotically stable if

$$\sum_{n=0}^{\infty} |h_{\epsilon}(n)| \cdot \gamma < 1 \quad (13)$$

$$\gamma > \sum_{i=2}^L |\Delta a_i(n)| \quad (14)$$

Since by equation (12), in our case we have

$$\gamma = (L-2)\epsilon + \mu \quad (15)$$

with  $\mu$  arbitrarily small and positive real. From (13), (14) we obtain for stability:

$$\sum_{n=0}^{\infty} |h_{\epsilon}(n)| \cdot [(L-2)\epsilon + \mu] < 1$$

and hence

$$\sum_{n=0}^{\infty} |h_{\epsilon}(n)|\epsilon < \frac{1}{L-2}$$

which is condition (c) in the theorem. Hence condition (c) together with (a) and (b) guarantees global asymptotic stability of the system.

### Comments:

- Since  $\sum_{n=0}^{\infty} |h_{\epsilon}(n)| > 1$ , an upper bound for the values of  $\epsilon$  which satisfy condition (c) is  $\epsilon < \frac{1}{L-2}$ , i.e.  $\epsilon$  will have to decrease with increasing maximum delays  $\tau_{1\max}, \tau_{2\max}$ .
- Since  $b_0$  is usually fixed and known, the theorem provides important guidelines for controller design by providing bounds on  $\sum_{\nu=1}^m \sum_{i=0}^k |c_{i\nu}|$ .
- The condition (c) in the theorem is close to being necessary since for  $\sum_{n=0}^{\infty} |h_{\epsilon}(n)|\epsilon = \frac{1}{L-1}$ , instability can be shown.
- The results derived can be directly applied to variable bit-rate control if we have a constant delay  $\tau_2$  i.e.  $\tau_2(n) = \tau_2$ . If  $\tau_2(n)$  is non-constant, equation (6) needs to be modified.

Now assume that  $\epsilon$  is sufficiently small such that  $h_{\epsilon}(n) \geq 0$  for all  $n \geq 0$ .

In this case

$$\sum_{n=0}^{\infty} |h_{\epsilon}(n)| = \sum_{n=0}^{\infty} h_{\epsilon}(n) = H_{\epsilon}(z)|_{z=1} = \frac{1}{(L-1)\epsilon}$$

and condition (c) is satisfied. The existence of such an  $\epsilon$  is guaranteed by the following lemma:

### Lemma:

There exists  $\epsilon_0 > 0$  such that  $\forall 0 < \epsilon < \epsilon_0$  the impulse response of the system with the following Z-transform:  $H_{\epsilon}(z) = \frac{1}{1-z^{-1}+\epsilon z^{-2}+\dots+\epsilon z^{-L}}$  is strictly positive.

**Proof:**

Denote  $P_\epsilon(z) = z^L - z^{L-1} + \epsilon z^{L-2} + \epsilon z^{L-3} + \dots + \epsilon z + \epsilon$ , with  $z_i$   $i = 1, \dots, L$  denoting the roots of  $P_\epsilon(z)$  ordered such that  $|z_i| \geq |z_{i+1}| \forall i = 1, \dots, L-1$

$P_0(z) = z^{L-1}(z-1)$  with  $z_1 = 1$  and  $z_i = 0 \forall i = 2, \dots, L$ .

Assume  $P_\epsilon(z)$  has multiple roots and let  $\alpha$  be such a multiple root. Then  $\alpha$  will also be a root of the derivative  $P'_\epsilon(z)$  and the two equations  $P_\epsilon(\alpha) = 0$  and  $P'_\epsilon(\alpha) = 0$  can be rewritten as:

$$2\alpha^L - (L+1)\alpha + L - 1 = 0 \quad (16)$$

$$\epsilon = \frac{(1-\alpha)^2 \alpha^{L-1}}{1-\alpha^{L-1}} \quad (17)$$

From equation (16) it is apparent that there can only be  $L$  distinct locations of these multiple roots and these correspond through equation (17) to at most  $L$  real positive values of  $\epsilon$ . Denote with  $\epsilon_1$  the smallest of these values. Note that equation (16) is having exactly one root in the interval  $(0, 1)$  (which can be proved through the first derivative) and for this value the corresponding epsilon is between  $(0, 1)$ , thus the existence of  $\epsilon_1$  being ensured.

For  $\epsilon < \epsilon_1$  we have:

$$\begin{aligned} h(n) &= \frac{1}{2\pi j} \oint H_\epsilon(z) z^{n-1} dz \\ &= \sum_{i=1}^L \text{Res}(H(z) z^{n-1}, z_i) \\ &= \sum_{i=1}^L \frac{z_i^{L+n-1}}{\prod_{k=1, k \neq i}^L (z_i - z_k)} \\ &= \sum_{i=1}^L C_i z_i^n \\ &= z_1^n \left( C_1 + \sum_{i=2}^L C_i \left( \frac{z_i}{z_1} \right)^n \right) \end{aligned} \quad (18)$$

where

$$\begin{aligned} C_i &= \frac{z_i^{L-1}}{\prod_{k=1, k \neq i}^L (z_i - z_k)} \\ &= \frac{z_i^{L-1}}{P'_\epsilon(z_i)} \quad i = 1, \dots, L \end{aligned} \quad (19)$$

and by  $\text{Res}(f(z), z_i)$  we denote the residue of the function  $f(z)$  at  $z_i$ .

$C_1$  is a continuous function of  $z_1$  which is a continuous function of  $\epsilon$  and  $C_1|_{\epsilon=0} = 1$ . Therefore there exists  $\epsilon_2 > 0$  such that

$$C_1 > \frac{L-1}{L} \quad \forall 0 < \epsilon < \epsilon_2 \quad (20)$$

From equation (18) it follows that:

$$\begin{aligned} h(n) &\geq z_1^n \left( C_1 - \left| \sum_{i=2}^L C_i \left( \frac{z_i}{z_1} \right)^n \right| \right) \\ &\geq z_1^n \left( C_1 - \sum_{i=2}^L |C_i| \left| \frac{z_i}{z_1} \right|^n \right) \end{aligned} \quad (21)$$

Also from the continuity of the roots of  $P_\epsilon(z)$  and equation (19) there exists  $\epsilon_3$  such that if  $0 < \epsilon < \epsilon_3$  we have

$$|C_i| < \frac{1}{L} \quad \forall i = 2, \dots, L \quad (22)$$

$$\epsilon_0 = \min\{\epsilon_1, \epsilon_2, \epsilon_3\} \quad (23)$$

From equations (20-22) the lemma is proved with  $\epsilon_0$  defined as in equation (23).

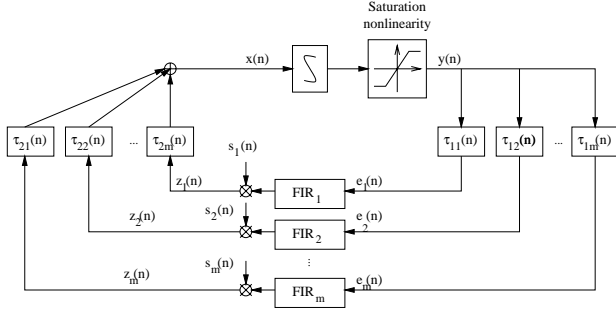
Notice that if  $\epsilon > 0$  small enough the root  $z_1$  moves inside the unit circle (which can be shown by writing the polynomial  $P(z) = \prod_{i=1}^L (z - z_i)$  and evaluating  $P(z)$  at  $z = 1$ ) thus resulting in a stable  $H_\epsilon(z)$  system.

Therefore, given the upper bounds of the delay intervals  $\tau_{1\max}, \tau_{2\max}$ , there always exists an  $\epsilon$  sufficiently small and positive real, such that condition (c) in the theorem is satisfied and  $H_\epsilon$  in (b) is stable.

A stronger result which is yet to be proved is that the impulse response  $h_\epsilon(n)$  is strictly positive for all  $\epsilon$  such that  $0 < \epsilon < \epsilon_0$  where  $\epsilon_0$  is given by equation (17) where we replace  $\alpha$  by the unique solution of equation (16) that lies in the interval  $(0, 1)$ .

#### 4 Stability of the Generalized Nonlinear Model

Figure 2 shows the improved model for the control system considered. It includes treatment of the buffer saturation nonlinearity and it allows FIR controllers to be switched on or off. However at least one controller has to remain in the loop.



**Figure 2:** Generalized system model

Defining  $s_\nu(n)$  as binary signal, we have

$$s_\nu(n) \in \{0, 1\}, \quad \nu = 1, \dots, m$$

Furthermore we restrict all  $s_\nu(n)$  by:

$$\sum_{\nu=1}^m s_\nu(n) \neq 0 \quad \forall n \geq 0$$

i.e. at least one controller has to be connected.

Also define:

$$\text{sat}_q[x] = \begin{cases} q_{\max} & \text{if } x > q_{\max} \\ x & \text{if } q_{\min} \leq x \leq q_{\max} \\ q_{\min} & \text{if } x < q_{\min} \end{cases}$$

with  $q_{\max} > 0$  and  $q_{\min} < 0$ .

By following steps similar to the ones in section 2, the resulting model is given by:

$$y(n) = \text{sat}_q(y(n-1) + b_0 \sum_{\nu=1}^m s_\nu \sum_{i=0}^k c_{i\nu} y(n - T_{i\nu}(n))). \quad (24)$$

Using a sector description for the saturation nonlinearity provides:

$$\text{sat}_q(x) = \alpha x, \quad \alpha \in (0, 1] \quad (25)$$

We assume that condition (a) in theorem 1 is satisfied. The maximum argument in the saturation function of (24) is then given by:

$$\max \left\{ y(n-1) + b_0 \sum_{\nu=1}^m s_\nu \sum_{i=0}^k c_{i\nu} y(n - T_{i\nu}(n)) \right\} =$$

$$\begin{aligned} &= q_{\max} + b_0 \sum_{\nu=1}^m \sum_{i=0}^k c_{i\nu} q_{\min} \\ &= q_{\max} + |q_{\min}| \sum_{\nu=1}^m \sum_{i=0}^k |b_0| |c_{i\nu}| \end{aligned}$$

Similarly, the minimum argument in the saturation function of (24) is given by:

$$\begin{aligned} \min \left\{ y(n-1) + b_0 \sum_{\nu=1}^m s_\nu \sum_{i=0}^k c_{i\nu} y(n - T_{i\nu}(n)) \right\} &= \\ &= q_{\min} + b_0 \sum_{\nu=1}^m \sum_{i=0}^k c_{i\nu} q_{\max} \\ &= -|q_{\min}| - q_{\max} \sum_{\nu=1}^m \sum_{i=0}^k |b_0| |c_{i\nu}| \end{aligned}$$

Hence the lower sector bound can be refined:

$$\min \left\{ \frac{q_{\max}}{q_{\max} + |q_{\min}| \sum_{\nu=1}^m \sum_{i=0}^k |b_0| |c_{i\nu}|}, \frac{|q_{\min}|}{|q_{\min}| + q_{\max} \sum_{\nu=1}^m \sum_{i=0}^k |b_0| |c_{i\nu}|} \right\} = \underline{\alpha} \quad (26)$$

For the case where  $q_{\max} = -q_{\min}$  we have:

$$\underline{\alpha} = \frac{1}{1 + \sum_{\nu=1}^m \sum_{i=0}^k |b_0| |c_{i\nu}|} = \frac{1}{1 + \epsilon}$$

Therefore

$$\text{sat}_q(x) = \alpha x, \quad \alpha \in [\underline{\alpha}, 1].$$

### Theorem 2:

The system (24) is globally asymptotically stable if the following three conditions are all satisfied:

(a)  $b_0 c_{i\nu} \leq 0 \quad \forall i = 0, \dots, k, \quad \forall \nu = 1, \dots, m$

(b) The transfer function

$$H_{\underline{\alpha}}(z) = \frac{1}{1 - \underline{\alpha} z^{-1} + \epsilon z^{-2} + \dots + \epsilon z^{-L}} = \mathcal{Z}\{h_{\underline{\alpha}}(n)\},$$

$$L = k + \tau_{1\max} + \tau_{2\max}$$

is stable for

$$\epsilon = |b_0| \sum_{\nu=1}^m \sum_{i=0}^k |c_i|$$

with  $\epsilon > 0$  and  $L \geq 3$

$$(c) \sum_{n=0}^{\infty} |h_{\underline{\alpha}}(n)| < \frac{1}{(L-1)\epsilon + (1-\underline{\alpha}) - \delta}$$

$$\text{with } \delta = \min_{\nu} \sum_{i=0}^k |c_{i\nu}| |b_0|.$$

**Proof:**

Equation (24) now becomes with (25) and (26):

$$y(n) = \alpha y(n-1) + b_0 \sum_{\nu=1}^m s_{\nu} \sum_{i=0}^k \alpha c_{i\nu} y(n - T_{i\nu}(n))$$

with  $\alpha \in [\underline{\alpha}, 1]$

For the new nominal system, we choose:

$$y(n) = \underline{\alpha}y(n-1) - \epsilon y(n-2) - \dots - \epsilon y(n-L)$$

with  $\epsilon$  defined as in equation (9). The uncertainty size is now:

$$\gamma > (1 - \underline{\alpha}) + (L-1)\epsilon - \min_{\nu} \sum_{i=0}^k |c_{i\nu}| |b_0|$$

Denote  $\delta = \min_{\nu} \sum_{i=0}^k |c_{i\nu}| |b_0|$ . The stability condition of Theorem 1 in [6] becomes:

$$\sum_{n=0}^{\infty} |h_{\underline{\alpha}}(n)| [(L-1)\epsilon + (1-\underline{\alpha}) - \delta] < 1$$

or equivalently:

$$\sum_{n=0}^{\infty} |h_{\underline{\alpha}}(n)| < \frac{1}{(L-1)\epsilon + (1-\underline{\alpha}) - \delta} \quad (27)$$

which is satisfied as condition (c) in the hypothesis. The theorem is therefore proved.

If  $\epsilon$  is sufficiently small such that  $h_{\underline{\alpha}}(n) \geq 0$  for all  $n \geq 0$ , then

$$\sum_{n=0}^{\infty} |h_{\underline{\alpha}}(n)| = \sum_{n=0}^{\infty} h_{\underline{\alpha}}(n) = \frac{1}{1 - \underline{\alpha} + (L-1)\epsilon}.$$

We then satisfy (27) in all cases.

## 5 Conclusion

This paper provides a system model for an integrator plant that is controlled through a communication network by a number of controllers, which are distributed across the network. The system model allows the number of loops that are closed over the network to vary arbitrarily over time. It also models saturation effects in the integrator (buffer). Furthermore, the time-variant delay nature of the communication links is captured by the model. Stability conditions for such a networked control system are obtained, without any assumptions on the delay variations or the number of controllers connected.

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