Control and Coordination of Multi-Agent Systems

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A (Swiss) Mood Picture



Courtesy of Alcherio Martinoli

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Why Multi-Robot Systems?

- Strength in numbers
- Lots of (potential) applications
- Confluence of technology and algorithms
- Scientifically interesting!



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- Local (distributed)
- Scalable (decentralized)
- Safe and Reactive
- Emergent (but not too much)

Lynch, Distributed Algorithms, 1996.

Application Domains



Multi-agent robotics





Sensor and communications networks



Biological networks



Coordinated control



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Application Domains





"There is nothing more practical than a good theory" - James C. Maxwell (Lewin? Pauling?)



"In theory, theory and practice are the same. In practice, they are not" – Yogi Berra



GRAPH-BASED ABSTRACTIONS FORMATION CONTROL INTERACTING WITH NETWORKS

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A True Swarm



Graphs as Network Abstractions

- A networked sensing and actuation system consists of
 - **NODES** physical entities with limited resources (computation, communication, perception, control)
 - EDGES virtual entities that encode the flow of information between the nodes



- The "right" mathematical object for characterizing such systems at the network-level is a **GRAPH**
 - Purely *combinatorial* object (no *geometry* or *dynamics*)
 - The characteristics of the information flow is abstracted away through the (possibly weighted and directed) edges

Graphs as Network Abstractions

- The connection between the combinatorial graphs and the geometry of the system can for instance be made through geometrically defined edges.
- Examples of such proximity graphs include **disk-graphs**, **Delaunay** graphs, visibility graphs, and Gabriel graphs[1].



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The Basic Setup

- $x_i(k)$ = "state" at node i at time k
- $N_i(k)$ = "neighbors" to agent i



- Information "available to agent i $I_i^c(k) = \{x_j(k) \mid j \in N_i(k)\} \longleftarrow \text{ common ref. frame (comms.)}$ or $I_i^r(k) = \{x_i(k) - x_j(k) \mid j \in N_i(k)\} \longleftarrow \text{ relative info. (sensing)}$
- How pick the update rule?

Rendezvous – A Canonical Problem

• Given a collection of mobile agents who can only measure the relative displacement of their neighbors (no global coordinates)

$$x_i$$

 x_i
 x_i
 x_i
This is what agent *i* can measure

- Problem: Have all the agents meet at the same (unspecified) position
- If there are only two agents, it makes sense to have them drive towards each other, i.e.

$$\dot{x}_1 = -\gamma_1(x_1 - x_2) \\ \dot{x}_2 = -\gamma_2(x_2 - x_1)$$

• If $\gamma_1 = \gamma_2$ they should meet halfway

Rendezvous – A Canonical Problem

• If there are more than two agents, they should probably aim towards the centroid of their neighbors (or something similar)



The "consensus protocol" drives all states to the same value if the interaction topology is "rich enough"

Tsitsiklis 1988, Bertsekas, Tsitsiklis, 1989. Jadbabaie, Lin, Morse, 2003. Olfati-Saber, Murray, 2003.

Rendezvous – A Canonical Problem

Fact [2-4]: If and only if the graph* is connected, the *consensus equation* drives all agents to the same state value

$$\lim_{t \to \infty} x_i(t) = \bar{x} = \frac{1}{N} \sum_{j=1}^N x_j(0)$$



*static and undirected graphs

Consensus/Rendezvous



Pickem, Squires, Egerstedt, 2015

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Algebraic Graph Theory

- To show this, we need some tools...
- Algebraic graph theory provides a bridge between the combinatorial • graph objects and their matrix representations

n

- Degree matrix:

 $D = \operatorname{diag}(\operatorname{deg}(n_1), \ldots, \operatorname{deg}(n_N))$

- Adjacency matrix:

A =[
$$a_{ij}$$
], $a_{ij} = \begin{cases} 1 & \text{if} & \stackrel{n_i}{\bullet} & \stackrel{n_j}{\bullet} \\ 0 & \text{o.w.} \end{cases}$
Incidence matrix (directed graphs):
 $\mathcal{I} = [\iota_{ij}], \ \iota_{ij} = \begin{cases} 1 & \text{if} & \stackrel{n_i}{\bullet} & \stackrel{e_j}{\bullet} & \stackrel{n_i}{\bullet} \\ -1 & \text{if} & \stackrel{n_i e_j}{\bullet} & \stackrel{\bullet}{\bullet} \\ 0 & \text{o.w.} \end{cases}$

- Graph Laplacian:

$$\mathcal{L} = D - A = \mathcal{I}\mathcal{I}^T$$

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The Consensus Equation

• One reason why the graph Laplacian is so important is through the already seen "consensus equation"

$$\dot{x}_i = -\sum_{j \in \mathcal{N}_i} (x_i - x_j), \ i = 1, \dots, N$$

or equivalently (W.L.O.G. scalar agents)

$$\dot{x}_i = -\deg(n_i)x_i + \sum_{j=1}^N a_{ij}x_j \\ x = \begin{bmatrix} x_1 & x_2 & \cdots & x_N \end{bmatrix}^T \quad \Rightarrow \quad \dot{x} = -\mathcal{L}x$$

• This is an autonomous LTI system whose stability properties depend purely on the spectral properties of the Laplacian.

Graph Laplacians: Useful Properties

- It is orientation independent
- It is symmetric and positive semi-definite
- If the graph is *connected* then

 $eig(\mathcal{L}) = \{\lambda_1, \dots, \lambda_N\}, \text{ with } 0 = \lambda_1 < \lambda_2 \leq \dots \leq \lambda_N$ $eigv(\mathcal{L}) = \{\nu_1, \dots, \nu_N\}, \text{ with } null(\mathcal{L}) = \operatorname{span}\{\nu_1\} = \operatorname{span}\{1\}$

1 :

Stability: Basics

• The stability properties (what happens as time goes to infinity?) of a linear, time-invariant system is completely determined by the eigenvalues of the system matrix

$$\dot{x} = Ax \quad (\dot{x} = -Lx)$$

- Eigenvalues $\lambda(A) = \lambda_1, \dots, \lambda_n$
- Asymptotic stability: $\operatorname{Re}(\lambda_i) < 0, \ i = 1, \dots, n \Rightarrow \lim_{t \to \infty} x(t) = 0$



Stability: Basics



Static and Undirected Consensus

• If the graph is static and connected, under the consensus equation, the states will reach *null(L)*

Fact (again):

$$\operatorname{null}(L) = \operatorname{span}\{\mathbf{1}\}, \ x \in \operatorname{null}(L) \Leftrightarrow x = \begin{bmatrix} \alpha \\ \alpha \\ \vdots \\ \alpha \end{bmatrix}, \ \alpha \in \Re$$

• So all the agents state values will end up at the same value, i.e. the consensus/rendezvous problem is solved!

$$\dot{x}_i = -\sum_{j \in N_i} (x_i - x_j) \Rightarrow \lim_{t \to \infty} x_i(t) = \frac{1}{n} \sum_{j=1}^n x_j(0) = \frac{1}{n} \mathbf{1}^T x(0)$$

Convergence Rates

- The second smallest eigenvalue of the graph Laplacian is really important!
- Algebraic Connectivity (= 0 if and only if graph is disconnected)
- Fiedler Value (robustness measure)
- Convergence Rate:

$$\|x(t) - \frac{1}{n} \mathbf{1} \mathbf{1}^T x(0)\| \le C e^{-\lambda_2 t}$$

- **Punch-line:** The more connected the network is, the faster it converges (and the more information needs to be shuffled through the network)
- Complete graph: $\lambda_2 = n$
- Star graph: $\lambda_2 = 1$
- Path graph: $\lambda_2 < 1$



Cheeger's Inequality



$$\phi(S) = \frac{\epsilon(S)}{\min\{|S|, |S^c|\}}$$

(measures how many edges need to be cut to make the two subsets disconnected as compared to the number of nodes that are lost)

isoperimetric number:

 $\phi(G) = \min_{S} \phi(S)$ (measures the robustness of the graph)

$$\phi(G) \ge \lambda_2 \ge \frac{\phi(G)^2}{2\Delta(G)}$$

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Summary I

- Graphs are natural abstractions (combinatorics instead of geometry)
- Consensus problem (and equation)
- Static Graphs:
 - Undirected: Average consensus iff G is connected
- Need richer network models and more interesting tasks!



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Formation Control v.1

- Being able to reach consensus goes beyond solving the rendezvous problem.
- Formation control:

$$x_1, \ldots, x_N \longrightarrow y_1, \ldots, y_N$$

agent positions target positions

• But, formation achieved if the agents are in any translated version of the targets, i.e.,

 $x_i = y_i + \tau, \ \forall i, \text{ for some } \tau$

• Enter the consensus equation [5]:

$$e_{i} = x_{i} - y_{i}$$

$$\dot{e}_{i} = -\sum_{j \in N_{i}} (e_{i} - e_{j})$$

$$\dot{e}_{i}(\infty) = e_{j}(\infty) = \tau$$

$$\dot{x}_{i} = \sum_{j \in N_{i}} [(x_{i} - x_{j}) - (y_{i} - y_{j})]$$

$$x_{i}(\infty) = y_{i} + \tau, \forall i$$



Beyond Static and Undirected Consensus

- So far, the consensus equation will drive the node states to the same value if the graph is static and connected.
- But, this is clearly not the case for mobile agents in general:
 - Edges = communication links
 - Random failures
 - Dependence on the position (shadowing,...)
 - Interference
 - Bandwidth issues
 - **Edges = sensing**
 - Range-limited sensors
 - Occlusions
 - Weirdly shaped sensing regions



Directed Graphs

- Instead of connectivity, we need directed notions:
 - *Strong connectivity* = there exists a directed path between any two nodes
 - *Weak connectivity* = the disoriented graph is connected





• Directed consensus:

$$\dot{x}_i = -\sum_{j \in N_i^{in}} (x_i - x_j)$$

Directed Consensus

- Undirected case: Graph is connected = sufficient information is flowing through the network
- Clearly, in the directed case, if the graph is strongly connected, we have the same result
- Theorem: If *G* is strongly connected, the consensus equation achieves

$$\lim_{t \to \infty} (x_i - x_j) = 0, \ \forall i, j$$

• This is an unnecessarily strong condition! Unfortunately, weak connectivity is too weak.

Spanning, Outbranching Trees

• Consider the following structure



- Seems like all agents should end up at the root node
- Theorem [2]: Consensus in a static and directed network is achieved if and only if G contains a *spanning, outbranching tree*.

Where Do the Agents End Up?

• Recall: Undirected case

$$\lim_{t \to \infty} x_i(t) = \bar{x}(0) = \frac{1}{N} \sum_{j=1}^N x_j(0), \ \forall i$$

- How show that?
- The centroid is invariant under the consensus equation

$$\dot{\bar{x}} = \frac{1}{N} \sum_{i=1}^{N} \sum_{j \in N_i} (x_j - x_i) = 0$$

• And since the agents end up at the same location, they must end up at the static centroid (average consensus).

Where Do the Agents End Up?

• When is the centroid invariant in the directed case?

$$q^T L = 0, \ w = q^T x \Rightarrow \dot{w} = q^T \dot{x} = -q^T L x = 0$$

- *w* is invariant under the consensus equation
- The centroid is given by $\bar{x} = \frac{1}{N} \mathbf{1}^T x$ which thus is invariant if

$$\mathbf{1}^T L = 0$$

• Def: *G* is balanced if

$$deg^{in}(i) = deg^{out}(i), \ \forall i \in V \iff \mathbf{1}^T L = 0$$

• **Theorem** [2]: If G is balanced and consensus is achieved then average consensus is achieved!

Dynamic Graphs

• In most cases, edges correspond to available sensor or communication data, i.e., the edge set is time varying



- We now have a switched system and spectral properties do not help for establishing stability
- Need to use Lyapunov functions

Lyapunov Functions

• Given a nonlinear system

$$\dot{x} = f(x)$$

• *V* is a (weak) Lyapunov function if

(i)
$$V(x) > 0, \ \forall x \neq 0$$

(ii) $\dot{V}(x) = \frac{\partial V}{\partial x} f(x) < 0, \ \forall x \neq 0 \quad (\leq 0)$

- The system is asymptotically stable if and only if there exists a Lyapunov function
- [LaSalle's Invariance Principle] If it has a weak Lyapunov function the system converges asymptotically to the largest set with *f*=0 s.t. the derivative of *V* is 0

Switched Systems

• Similarly, consider a switched system

$$\dot{x} = f_{\sigma}(x), \quad \sigma(t) \in \{1, \dots, q\}$$

- The system is *universally asymptotically stable* if it is asymptotically stable for all switch sequences
- A function *V* is a common Lyapunov function if it is a Lyapunov function to all subsystems

$$V > 0, \ \frac{\partial V}{\partial x} f_i < 0, \ i = 1, \dots, q$$

• Theorem [9]: Universal stability if and only if there exists a common Lyapunov function. (Similar for LaSalle.)
Switched Networked Systems

• Switched consensus equation

$$\dot{x} = -L_{\sigma}x$$

• Consider the following candidate Lyapunov function

$$V(x) = \frac{1}{2}x^T x, \quad \dot{V}(x) = x^T \dot{x} = -x^T L_\sigma x$$

- This is a common (weak) Lyapunov function as long as *G* is connected for all times
- Using LaSalle's theorem, we know that in this case, it ends up in the null-space of the Laplacians

Switched (Undirected) Consensus

Theorem [2-4]: As long as the graph stays connected, the *consensus equation* drives all agents to the same state value $\lim_{t \to \infty} x_i(t) = \bar{x} = \frac{1}{N} \sum_{j=1}^N x_j(0)$



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Adding Weights



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Selecting the Weights



Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

Weights Through Edge-Tensions



• Let an edge tension be given by $\mathcal{E} = \sum_{i=1}^{j} \sum_{j=1}^{j} a_{i,j} \mathcal{E}_{i,j}(\|x_i - x_j\|)$

N

N



Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

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Weights Through Edge-Tensions

- •
- How select appropriate weights? N N Let an edge tension be given by $\mathcal{E} = \sum_{i=1}^{N} \sum_{j=1}^{N} a_{i,j} \mathcal{E}_{i,j}(||x_i x_j||)$ ٠ $i = 1 \ j = 1$
- We get ۲

$$\frac{\partial \mathcal{E}_{i,j}}{\partial x_i} = w_{i,j}(\|x_i - x_j\|)(x_i - x_j)$$

Gradient descent ۲

$$\dot{x}_{i} = -\frac{\partial \mathcal{E}}{\partial x_{i}} = -\sum_{j \in N_{i}} w_{i,j} (\|x_{i} - x_{j}\|) (x_{i} - x_{j})$$
$$\frac{\partial \mathcal{E}}{\partial t} = \frac{\partial \mathcal{E}}{\partial x} \dot{x} = -\left\|\frac{\partial \mathcal{E}}{\partial x}\right\|^{2} \qquad \underbrace{\text{Energy is non-increasing.}}_{\text{(weak Lyapunov function)}}$$

Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

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Standard, linear consensus!

$$\mathcal{E}_{ij} = \frac{1}{2} \|x_i - x_j\|^2 \Rightarrow w_{ij} = 1$$
$$\dot{x}_i = -\sum_{j \in N_i} (x_i - x_j)$$



Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

Unit vector (biology)

$$\mathcal{E}_{ij} = \|x_i - x_j\| \Rightarrow w_{ij} = \frac{1}{\|x_i - x_j\|}$$
$$\dot{x}_i = -\sum_{j \in N_i} \frac{x_i - x_j}{\|x_i - x_j\|}$$



Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

Formation control v.2

$$\mathcal{E}_{ij} = \frac{1}{2} (\|x_i - x_j\| - d_{ij})^2 \Rightarrow w_{ij} = \frac{\|x_i - x_j\| - d_{ij}}{\|x_i - x_j\|}$$
$$\dot{x}_i = -\sum_{j \in N_i} \frac{(\|x_i - x_j\| - d_{ij})(x_i - x_j)}{\|x_i - x_j\|}$$



Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

Connectivity maintenance

$$\mathcal{E}_{ij} = \frac{\|x_i - x_j\|^2}{\Delta - \|x_i - x_j\|} \Rightarrow w_{ij} = \frac{2\Delta - \|x_i - x_j\|}{(\Delta - \|x_i - x_j\|)^2}$$
$$\dot{x}_i = -\sum_{j \in N_i} \frac{(2\Delta - \|x_i - x_j\|)(x_i - x_j)}{(\Delta - \|x_i - x_j\|)^2}$$

Mesbahi, Egerstedt 2010. Guttal, Couzin 2011. Ji, Egerstedt, 2007. Bishop, Deghat, Anderson 2014. Zavlanos, Pappas 2008.

Weighted Consensus: Formation Control



Ji, Azuma, Egerstedt, 2006. MacDonald, Egerstedt, 2011

Spatio-Temporal Formations Chopra, Egerstedt, 2013.

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And In the Air...



Wang, Ames, Egerstedt, 2016

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Coming to a Toy Store Near You...



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Formation Control v.3 ~ Coverage Control

• Objective: Deploy sensor nodes in a distributed manner such that an area of interest is covered



• Idea: Divide the responsibility between nodes into regions

Coverage Control

• The coverage cost:

$$J(x, \mathcal{W}) = \frac{1}{2} \sum_{i=1}^{N} \int_{\mathcal{W}_i} \|x_i - q\|^2 dq$$

• Simplify (not optimal):

$$\hat{J}(x) = \frac{1}{2} \sum_{i=1}^{N} \int_{\mathcal{V}_i(x)} \|x_i - q\|^2 dq$$

where the Voronoi regions are given by

$$\mathcal{V}_i(x) = \{ q \in \mathcal{D} \mid ||x_i - q|| \le ||x_j - q|| \}$$

Deployment

• Using a gradient descent (cost = weak Lyapunov function)

$$\dot{x}_{i} = -\frac{\partial \hat{J}}{\partial x_{i}} \implies \frac{d}{dt}\hat{J} = -\left\|\frac{\partial \hat{J}}{\partial x}\right\|^{2}$$
$$\dot{x}_{i} = -\int_{\mathcal{V}_{i}(x)} (x_{i} - q)dq = -\int_{\mathcal{V}_{i}(x)} dq \left(x_{i} - \rho_{i}(x)\right)$$

• We only care about directions so this can be re-written as Lloyd's Algorithm [1]



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Deployment

- Lloyd's Algorithm:
 - Converges to a local minimum to the simplified cost
 - Converges to a Central Voronoi Tessellation



Courtesy of J. Cortes

Summary II

- Static Graphs:
 - Undirected: Average consensus iff G is connected
 - Directed: Consensus iff G contains a spanning, outbranching tree
 - Directed: Average consensus if consensus and G is balanced
- Switching Graphs:
 - Undirected: Average consensus if G is connected for all times
 - Directed: Consensus if G contains a spanning, outbranching tree for all times
 - Directed: Average consensus if consensus and G is balanced for all times
- Additional objectives is achieved by adding weights (edge-tension energies as weak Lyapunov functions)



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Again: Why Swarming Robots?

- Strength in numbers
- Lots of (potential) applications
- Convergence of technology and algorithms
- Scientifically interesting!



User Study



de la Croix, Egerstedt, 2014.

Results

• Performance "Error", Difficulty, Workload



de la Croix, Egerstedt, 2014.



A (Welsh) Mood Picture



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Duck Tales



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Lagrangian Fluid Dynamics



Eulerian Fluid Dynamics



Manipulating the Mission/Environment?

• Key idea: Human operator specifies areas of interest and the robots respond

$$J(x) = \sum_{i=1}^{N} \int_{\mathcal{V}_i(x)} ||x_i - q||^2 \phi(q) dq$$

specification
Gradient descent (Lloyd's alg
 $\dot{x}_i = \rho_i(x) - x_i$
center of mass of Voronoi cell *i*
Achieves a CVT:
 $x_i(t) - \rho_i(x(t)) \to 0$

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algorithm)

Time-Varying Density Functions

• Need time-varying human inputs $\phi(q, t)$

$$\frac{d}{dt}\left(x-\rho(x)\right) = 0 \implies \dot{x} = \left(I - \frac{\partial\rho}{\partial x}\right)^{-1} \frac{\partial\rho}{\partial t}$$

- Problem 1: First need to get to a CVT
- Problem 2: Inverse not always defined
- Problem 3: Not distributed

efined
sparse
$$\left\{ \left(I - \frac{\partial \rho}{\partial x} \right)^{-1} \right\} \neq \text{sparse} \{ G_{Delaunay} \}$$

sparse $\left\{\frac{\partial \rho}{\partial r}\right\}$ = sparse $\{G_{Delaunau}\}$

• Problem 4: Messy...

$$\frac{\partial \rho_i^{(k)}}{\partial x_j^{(\ell)}} = \frac{\int_{\partial \mathcal{V}_{i,j}} \phi q^{(k)} \frac{x_j^{(\ell)} - q^{(\ell)}}{\|x_j - x_i\|} dq}{\int_{\mathcal{V}_i} \phi dq} - \frac{\int_{\partial \mathcal{V}_{i,j}} \phi \frac{x_j^{(\ell)} - q^{(\ell)}}{\|x_j - x_i\|} dq \int_{\mathcal{V}_i} \phi q^{(k)} dq}{\left(\int_{\mathcal{V}_i} \phi dq\right)^2}$$

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Time-Varying Density Functions

$$\frac{d}{dt}\left(x-\rho(x)\right) = 0 \implies \dot{x} = \left(I - \frac{\partial\rho}{\partial x}\right)^{-1} \frac{\partial\rho}{\partial t}$$

- Problem 1: First need to get to a CVT
- Problem 2: Inverse not always defined $\left(I \frac{\partial \rho}{\partial x}\right)^{-1} = \left(I + \frac{\partial \rho}{\partial x}\right)^2 + \cdots$
- Problem 3: Not distributed

$$\dot{x} = \left(I + \frac{\partial \rho}{\partial x}\right) \left(\frac{\partial \rho}{\partial t} + \kappa(\rho - x)\right)$$
$$x_i(t) - \rho_i(x(t)) \to 0^*$$

Lee, Diaz-Mercado, Egerstedt, TRO, 2015

Example 1: Precision Agriculture



Li, Diaz-Mercado, Egerstedt, 2015

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Example 2: The Robotarium





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So Far... [www.robotarium.org]



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Example 3: Mind Control



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Eulerian Approached Beyond Density Functions



Kingston, Egerstedt, 2011

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Summary III

- Lagrangian swarms at the level of the individual agents
- Eulerian swarms from the users' perspective:
 - Engage at the level of the team, not at the level of individuals
 - (For small team sizes, leader-follower control still works ok)
- Embedded humans (human-swarm interactions) is still a major area of research!

To Summarize



formations

human-swarm interactions

Open issues:



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Thank You!

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Thank You!

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