Learning to control networked-coupled subsystems with unknown dynamics

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Networks are ubiquitous

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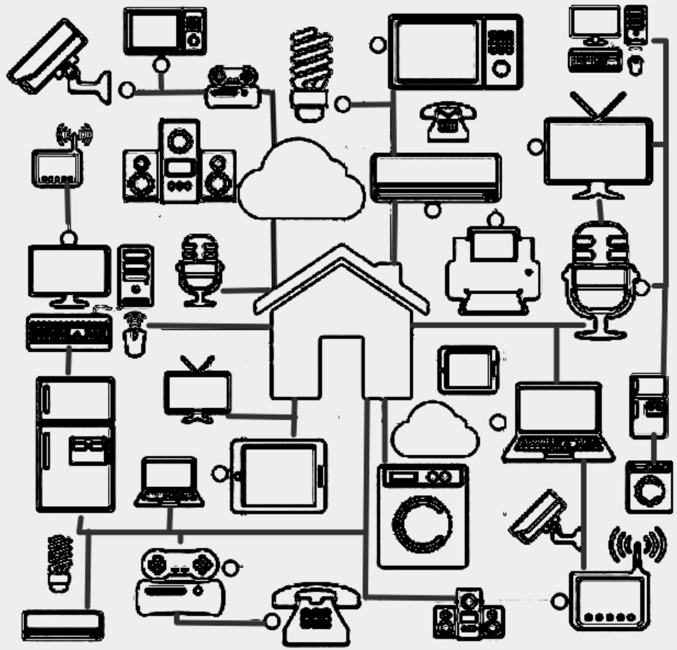
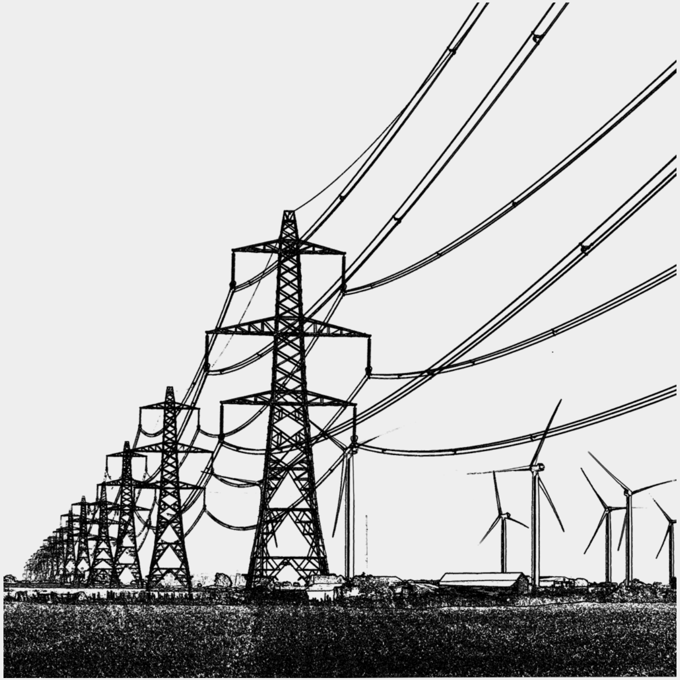
Transportation networks

Networks are ubiquitous



Internet of Things

Networks are ubiquitous



Energy network

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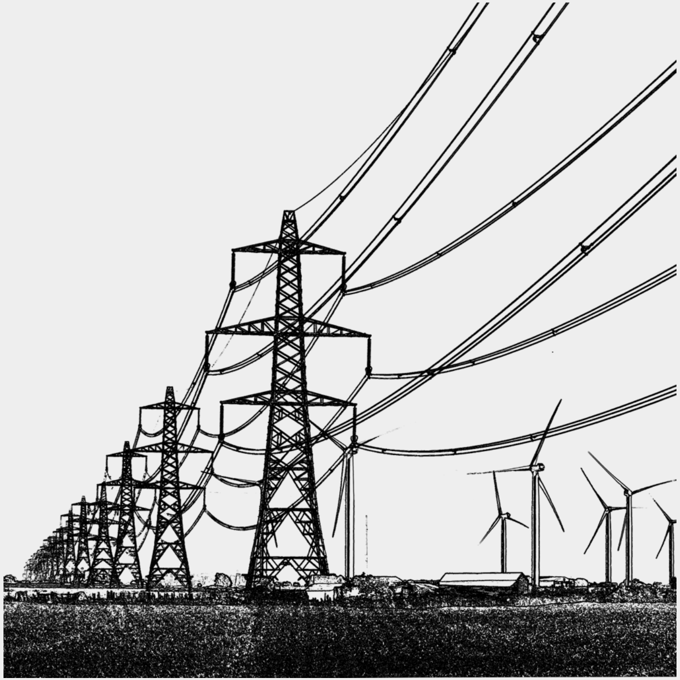

Energy network

Salient Features

- Large/growing size
- Nodes have local states
- Coupled dynamics and costs

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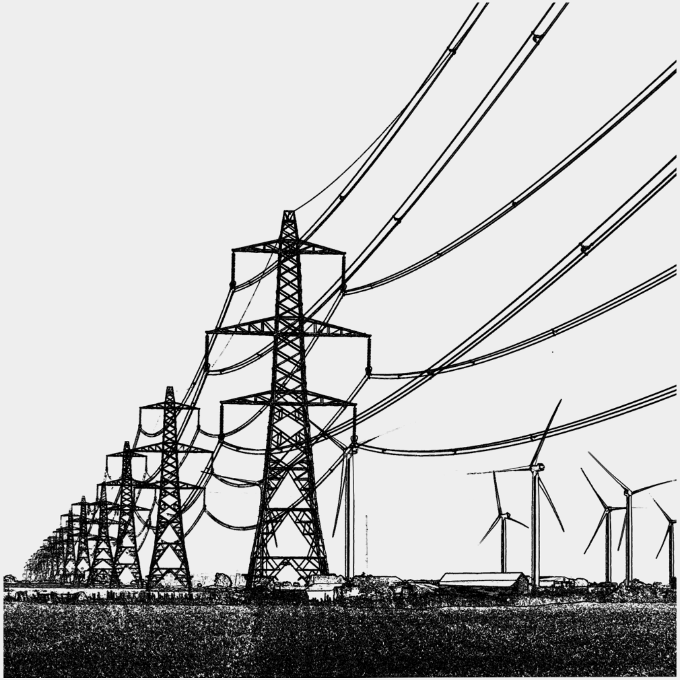

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Design challenges

- Scalability of the solution
- How to handle model uncertainty

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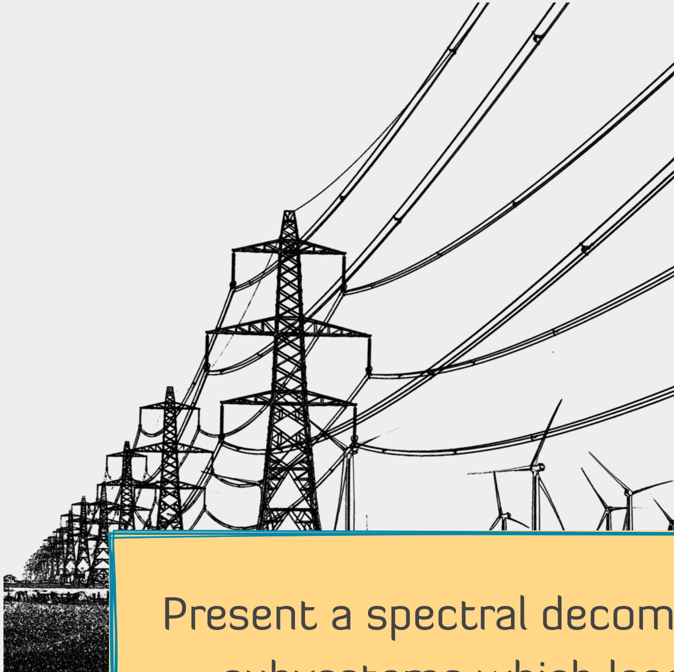

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Present a spectral decomposition method for network-coupled subysstems which leads to scalable planning and learning

Outline

System Model

- Network-coupled subsystems
  - Agents interacting over a graph
  - Coupled dynamics
  - Coupled costs

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- Spectral factorization of dynamics and cost
- Decoupled Riccati equations

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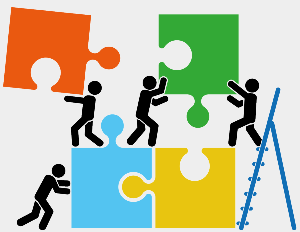

Learning solution

- Spectral factorization of learning
- Numerical experiments

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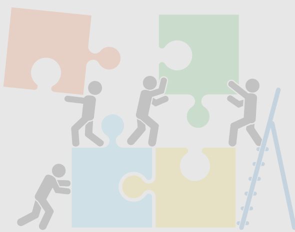

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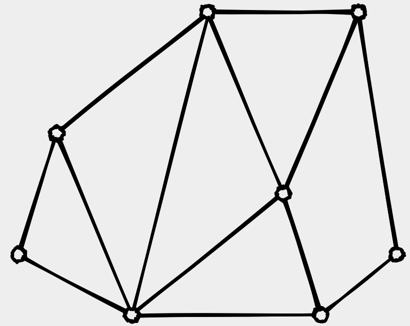
System Model

Weighted undirected graph $\mathcal{G}$

- Nodes $N = \{1, \dots, n\}$.
- Symmetric matrix $M = [m^{ij}]$ associated with $\mathcal{G}$
  (e.g., weighted adjacency matrix, weighted Laplacian, etc.)



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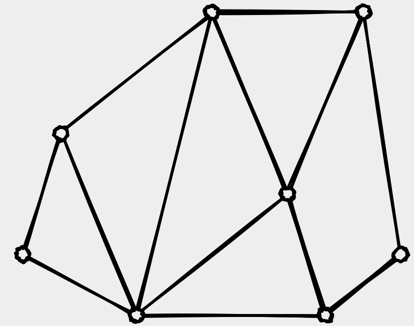

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System Dynamics

- A subsystem located at each node. State $x^i_t \in \mathbb{R}^{d_x}$. Control $u^i_t \in \mathbb{R}^{d_u}$.

$$x^i_{t+1} = Ax^i_t + Bu^i_t + D\sum_{j \in N} m^{ij} x^j_t + E \sum_{j \in N} m^{ij} u^j_t + w^i_t$$

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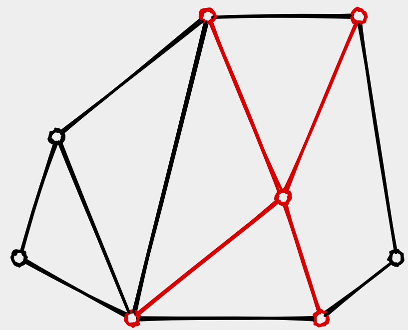

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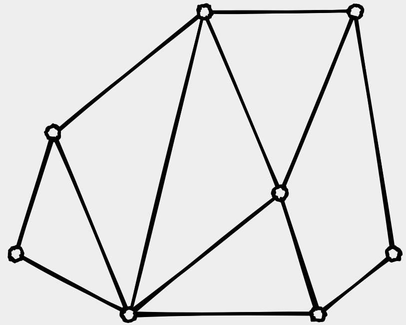
Network field of states $x^{\mathcal{G},i}_t$ **Network field** of control $u^{\mathcal{G},i}_t$

System Model (cont.)

Per-step cost

$$c(x_t, u_t) = \sum_{i,j \in N} \left[h_q^{ij} (x_t^i)^\top Q (x_t^j) + h_r^{ij} (u_t^i)^\top Q (u_t^j) \right]$$

where $H_q = [h_q^{ij}]$ and $H_r = [h_r^{ij}]$ are symmetric matrices which have the same eigenvectors as M.



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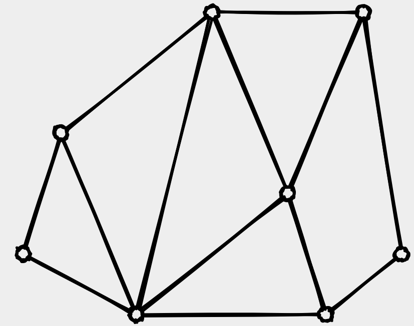
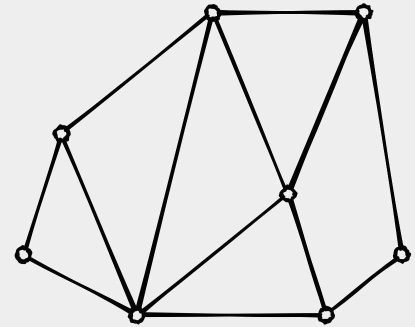


Remark

For two symmetric $n \times n$ matrices M_1 and M_2, the following statements are equivalent:

- M_1 and M_2 share the same eigenvectors.
- M_1 and M_2 communte (i.e., $M_1 M_2 = M_2 M_1$)
- M_1 and M_2 are simultaneously diagonalizable.

System Model (cont.)



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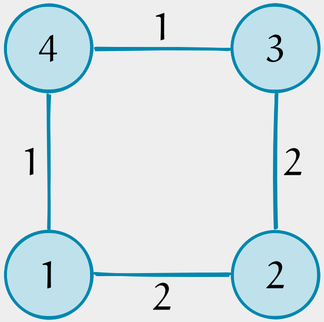
Important special case

- $H_q = \sum_{k=0}^{K_q} q_k M^k$ and $H_r = \sum_{k=0}^{K_r} r_k M^k$.
- Captures the intuition that the per-step cost respects the graph structure.
- Example: $H_q = q_0 I + q_1 M + q_2 M^2$ means that there is a cost coupling between the one- and two-hop neighbors.

An example to illustrate that nodes are not exchageable



A graph $\mathcal{G}$

An example to illustrate that nodes are not exchageable

Dynamical coupling

- Nodes are not exchageable

$$x_t^{\mathcal{G},1} = 2\, x_t^2 + 1\, x_t^4, \qquad x_t^{\mathcal{G},2} = 2\, x_t^1 + 2\, x_t^3,$$

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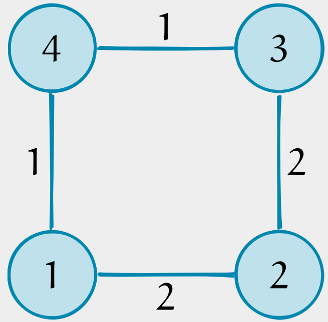

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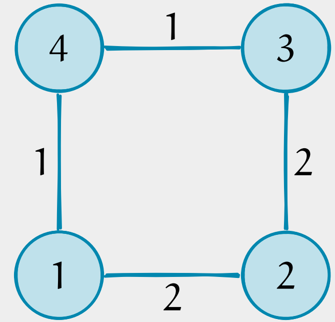

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Cost coupling

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Suppose $H_q = q_0 I + q_1 M + q_2 M^2$.

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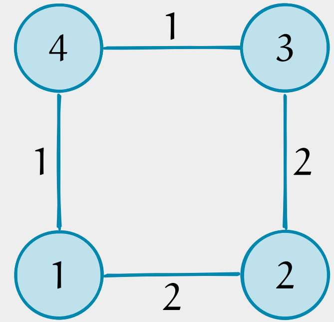

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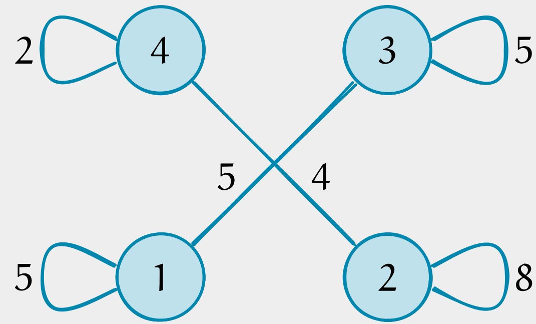

Two-hop neighborhood

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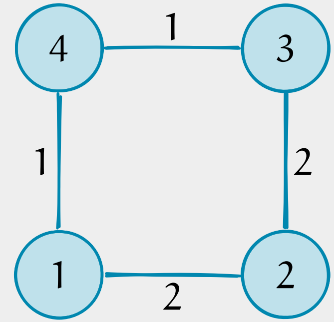


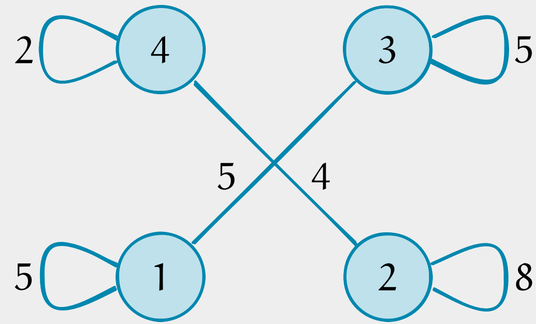
A graph $\mathcal{G}$

Cost coupling

- Nodes are not exchageable

Suppose $H_q = q_0 I + q_1 M + q_2 M^2$. Then

$$H_q = \begin{bmatrix} q_0 + 5q_2 & 2q_1 & 5q_2 & q_1 \\ 2q_1 & q_0 + 8q_2 & 2q_1 & 4q_2 \\ 5q_2 & 2q_1 & q_0 + 5q_2 & q_1 \\ q_1 & 4q_2 & q_1 & q_0 + 2q_2 \end{bmatrix}$$

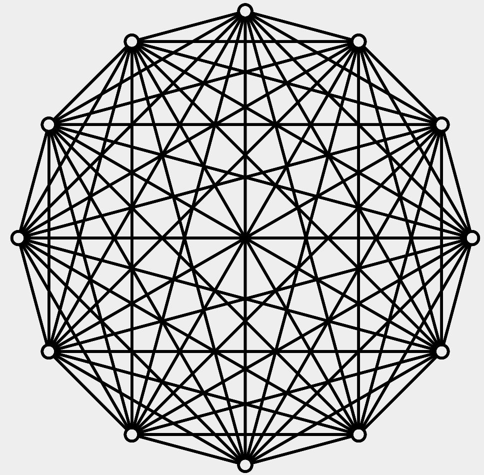


Two-hop neighborhood

Model generalizes mean-field control model

Special case

- Consider $M = \frac{1}{n}\mathbb{1}_{n\times n}$ and $H_q = H_r = \frac{1}{n}I + \frac{\kappa}{n}M$.
- Network-field $\frac{1}{n}\sum_{j\in N} x_t^j =: \bar{x}_t$ is the (empirical) mean-field.



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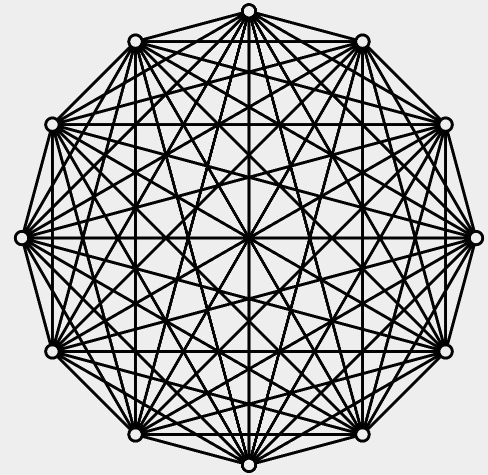


Dynamics

$$x^i_{t+1} = Ax^i_t + Bu^i_t + D\bar{x}_t + E\bar{u}_t + w^i_t.$$

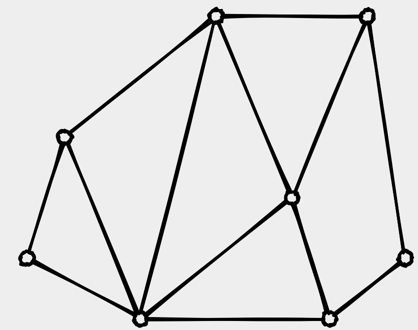
Per-step cost

$$c(x_t, u_t) = (1+\kappa)\big[\bar{x}_t^\top Q\bar{x}_t + \bar{u}_t^\top R\bar{u}_t\big] + \frac{1}{n}\sum_{i\in N}\big[(x^i_t - \bar{x}_t)^\top Q(x^i_t - \bar{x}_t) + (u^i_t - \bar{u}_t)^\top Q(u^i_t - \bar{u}_t)\big].$$

Problem formulation

Summary of the model

- Dynamics: $x^i_{t+1} = A x^i_t + B u^i_t + D \sum_{j \in N} m^{ij} x^j_t + E \sum_{j \in N} m^{ij} u^j_t + w^i_t$
- Per-step cost: $c(x_t, u_t) = \sum_{i,j \in N} \left[h^{ij}_q (x^i_t)^\top Q (x^j_t) + h^{ij}_r (u^i_t)^\top Q (u^j_t) \right]$
- Network structure: M, H_q, and H_r have the same eigenvectors.



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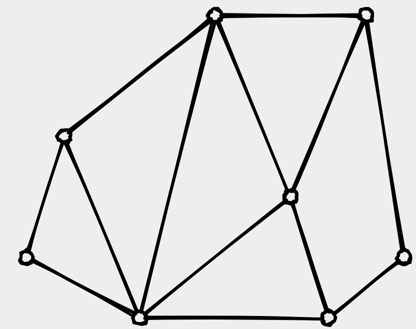

Objective

Choose a policy $\pi: (x^1_t, \dots, x^n) \to (u^1_t, \dots, u^n_t)$ to minimize:

$$\limsup_{T\to\infty} \frac{1}{T}\mathbb{E}^\pi\left[\sum_{t=1}^{T} c(x_t, u_t)\right]$$

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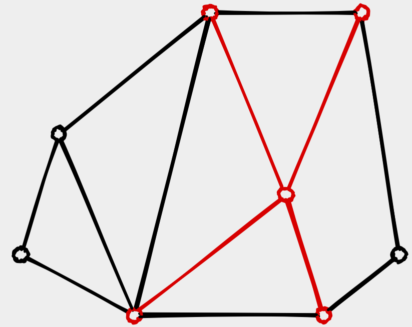

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$$\limsup_{T \to \infty} \frac{1}{T} \mathbb{E}^\pi \left[\sum_{t=1}^{T} c(x_t, u_t) \right]$$

- Standard soln requires solving $nd_x \times nd_x$ Riccati Eq.
- Complexity scales $\mathcal{O}(n^3 d_x^3)$.

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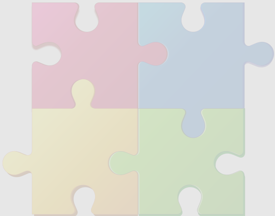

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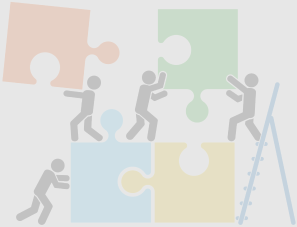

Learning solution

- Spectral factorization of learning
- Numerical experiments

Our result: Develop a decomposition which computes the optimal policy by solving at most n Riccati eqns of dimension $d_x \times d_x$.

- co-author: Shuang Gao
- paper: `https://arxiv.org/abs/2009.12367`

Spectral decomposition

Spectral decomposition of coupling matrices

$$M = \sum_{\ell=1}^{L} \lambda^{\ell} v^{\ell} (v^{\ell})^{\top},$$

Spectral decomposition

Spectral decomposition of coupling matrices

$$M = \sum_{\ell=1}^{L} \lambda^{\ell} v^{\ell} (v^{\ell})^{\top}, \quad H_q = q_0 I + q_1 \sum_{\ell=1}^{L} \lambda_q^{\ell} v^{\ell} (v^{\ell})^{\top}, \quad H_r = r_0 I + r_1 \sum_{\ell=1}^{L} \lambda_r^{\ell} v^{\ell} (v^{\ell})^{\top}$$

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Spectral decomposition of dynamics

At each node $i \in [n]$:

- For each $\ell \in [L]$, define **eigenstates**, **eigencontrols**, and **eigennoise** as

$$x_t^{\ell,i} = x_t^i v^\ell (v^\ell)^\top, \quad u_t^{\ell,i} = u_t^i v^\ell (v^\ell)^\top, \quad \text{and} \quad w_t^{\ell,i} = w_t^i v^\ell (v^\ell)^\top.$$

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Spectral decomposition of dynamics

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- Define auxiliary state, auxiliary control, auxiliary noise as

$$\breve{x}_t^i = x_t^i - \sum_{\ell=1}^{L} x_t^{\ell,i}, \quad \breve{u}_t^i = u_t^i - \sum_{\ell=1}^{L} u_t^{\ell,i}, \quad \text{and} \quad \breve{w}_t^i = w_t^i - \sum_{\ell=1}^{L} w_t^{\ell,i}.$$

Implication of Spectral Decomposition

Noise-coupled dynamics

$$x^{\ell,i}_{t+1} = (A + \lambda^\ell D) x^{\ell,i}_t + (B + \lambda^\ell E) u^{\ell,i}_t + w^{\ell,i}_t$$

and $\breve{x}^i_{t+1} = A \breve{x}^i_t + B \breve{u}^i_t + \breve{w}^i_t$

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Decoupled cost

$$c(x_t, u_t) = \sum_{i \in N} \Big[q_0 \breve{c}(\breve{x}^i_t, \breve{u}^i_t) + \sum_{\ell=1}^{L} q^{\ell} c^{\ell}(x^{\ell,i}_t, u^{\ell,i}_t) \Big]$$

where $q^{\ell} = q_0 + q_1 \lambda^{\ell}_q$, $\quad r^{\ell} = r_0 + r_1 \lambda^{\ell}_r$, and

$$\breve{c}(\breve{x}^i_t, \breve{u}^i_t) = (\breve{x}^i_t)^\top Q \breve{x}^i_t + \tfrac{r_0}{q_0} (\breve{u}^i_t)^\top R \breve{u}^i_t$$

$$c^{\ell}(x^{\ell,i}_t, u^{\ell,i}_t) = (x^{\ell,i}_t)^\top Q x^{\ell,i}_t + \tfrac{r^{\ell}}{q^{\ell}} (u^{\ell,i}_t)^\top R u^{\ell,i}_t.$$

Implication of Spectral Decomposition

Eigen-system (ℓ, i) with $\ell \in [L]$, $i \in [n]$

- State $x_t^{\ell,i}$. Control $u_t^{\ell,i}$.
- Dynamics: $x_{t+1}^{\ell,i} = (A + \lambda^\ell D) x_t^{\ell,i} + (B + \lambda^\ell E) u_t^{\ell,i} + w_t^{\ell,i}$
- Per-step cost: $c^\ell(x_t^{\ell,i}, u_t^{\ell,i})$.

Auxiliary system i with $i \in [n]$

- State $\breve{x}_t^i$. Control $\breve{u}_t^i$.
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Implication of Spectral Decomposition

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Main result

Under standard assumptions, the optimal control action is given by

$$u_t^i = \breve{u}_t^i + \sum_{\ell=1}^{L} u_t^{\ell,i} = \breve{G}\breve{x}_t^i + \sum_{\ell=1}^{L} G^\ell x_t^{\ell,i}$$

where

$$\breve{G} = \mathsf{Gain}\Big(A, B, Q, \frac{r_0}{q_0}R\Big)$$

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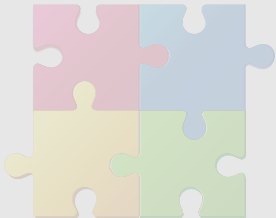
- The gains $\breve{G}$, $\{G^\ell\}_{\ell=1}^{L}$ are the same at all subsystems!
- Requires solving $(L+1)$ Riccati Eqn of dimension $d_x \times d_x$.
- Complexity scales $\mathcal{O}(L d_x^3)$ (cf. $\mathcal{O}(n^3 d_x^3)$ for naive solution).

Outline

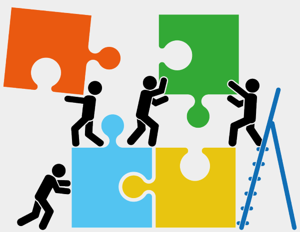


System Model

- Network-coupled subsystems
  - Agents interacting over a graph
  - Coupled dynamics
  - Coupled costs

Planning solution

- Spectral factorization of dynamics and cost
- Decoupled Riccati equations



Learning solution

- Spectral factorization of learning
- Numerical experiments

Review: LQ regulation with unknown/uncertain dynamics

Modeling uncertainty	Model $\theta_\star = [A_\star, B_\star] \in \Theta$ (uncertain set)

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Comparing learning algorithms

$$\text{Regret}(T) = \sum_{t=1}^{T} \Big[\text{cost of learning algo}(t) - \text{cost of clairvoyant agent}(t)\Big]$$

- Large literature. Various classes of algos with different regret guarantees.

Review: Regret for learning in LQ regulation

Bounds on Regret

- **Lower bound**: No algorithm can do better than $\tilde{\Omega}(d_x^{0.5} d_u \sqrt{T})$.
- **Upper bound**: Various classes of algorithms achieve $\tilde{\mathcal{O}}(d_x^{0.5}(d_x + d_u)\sqrt{T})$.
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Challenge with learning in networks

- Effective dimensions are $n d_x$ and $n d_u$
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Regret per agent grows with size of the network!

Our result: Develop a learning algorithm which exploits the structure of the network and has a per agent regret of $\tilde{\mathcal{O}}((1+\frac{1}{n})d_x^{0.5}(d_x+d_u)\sqrt{T})$.

- co-author: Sagar Sudhakara, Ashutosh Nayyar, Yi Ouyang
- paper: https://arxiv.org/abs/2108.07970

Learning model

Problem setting

- **Known:** Network (M, H_q, H_r). Cost (Q, R).
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Implication of Spectral Decomposition

Recall: $c(x_t, u_t) = \sum_{i \in N} \Big[q_0 \breve{c}(\breve{x}_t^i, \breve{u}_t^i) + \sum_{\ell=1}^L q^\ell c^\ell(x_t^{\ell,i}, u_t^{\ell,i}) \Big]$

Thus, for any policy π,

$$J(\pi; \theta_\star) = \sum_{i \in N} \Big[q_0 \breve{J}^i(\pi; \breve{\theta}_\star) + \sum_{\ell=1}^L q^\ell J^{\ell,i}(\pi; \theta_\star^\ell) \Big].$$

Key idea for learning

Separately learn $\{\theta^\ell\}_{\ell=1}^{L}$ and $\breve{\theta}$

- For learning $\theta^\ell_\star$, select an agent $i^\ell_\circ$ such that $\nu^{\ell,i^\ell_\circ} \neq 0$.
- Learn $G^\ell(\theta^\ell_\star)$ using $\{x_t^{\ell,i^\ell_\circ}, u_t^{\ell,i^\ell_\circ}\}_{t\geq 1}$.

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Since $J(\pi; \theta_\star) = \sum_{i \in N} \left[q_0 \breve{J}^i(\pi; \breve{\theta}_\star) + \sum_{\ell=1}^L q^\ell J^{\ell, i}(\pi; \theta^\ell_\star) \right]$.

Thus, regret also decomposes as

$$R(T) = \sum_{i \in N} \left[q_0 \breve{R}^i(T) + \sum_{\ell=1}^L q^\ell R^{\ell, i}(T) \right].$$

Bounding regret

Bounding $R^{\ell,i}(T)$

- Since agent $i^\ell_\circ$ is learning in the standard manner, we have
$$R^{\ell,i^\ell_\circ}(T) = \tilde{\mathcal{O}}\big(W^{\ell,i^\ell_\circ} d_x^{0.5}(d_x + d_u)\sqrt{T}\big).$$
- We show that for other agents
$$R^{\ell,i}(T) = \left(\frac{v^{\ell,i}}{v^{\ell,i^\ell_\circ}}\right)^2 R^{\ell,i^\ell_\circ}(T) = \tilde{\mathcal{O}}\big(W^{\ell,i} d_x^{0.5}(d_x + d_u)\sqrt{T}\big).$$

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Bounding $\breve{R}^i(T)$

- Need to bound regret from first principles.
- Using the most informative observation allows us to bound the regret of auxiliary systems at all nodes.
- Show that $\breve{R}^i(T) = \tilde{O}\big(\breve{W}^i d_x^{0.5}(d_x + d_u)\sqrt{T}\big)$.

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Bounding $R^{\ell,}$

Overall Regret Bound

- Combining these, we have

  $R(T) = \tilde{\mathcal{O}}\big(\alpha^{\mathcal{G}} d_x^{0.5}(d_x + d_u)\sqrt{T}\big)$, where $\alpha^{\mathcal{G}} = \sum_{\ell=1}^{L} q^\ell + q_0(n - L)$.

- Regret per agent is proportional to

  $$\alpha^{\mathcal{G}}/n = \mathcal{O}\left(1 + \frac{L}{n}\right).$$

  Thus, regret per agent reduces with the size of the network!

the

Bounding $\breve{R}^i$

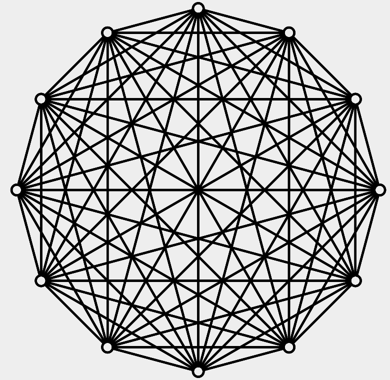
Show that $\breve{R}^i(T) = \tilde{\mathcal{O}}\big(W^i d_x^{0.5}(d_x + d_u)\sqrt{T}\big)$.

Some examples

Mean-field systems

Choice of parameters

▷ $M = \frac{1}{n}\mathbb{1}_{n\times n}$ and $H_q = H_r = \frac{1}{n}I + \frac{\kappa}{n}M$.



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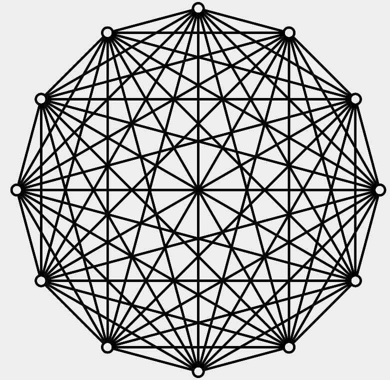

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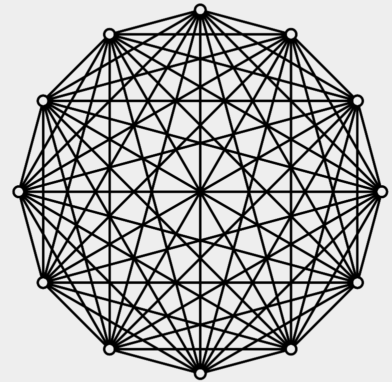

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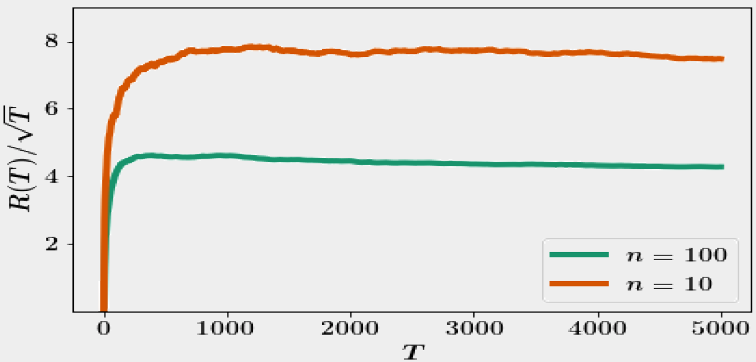
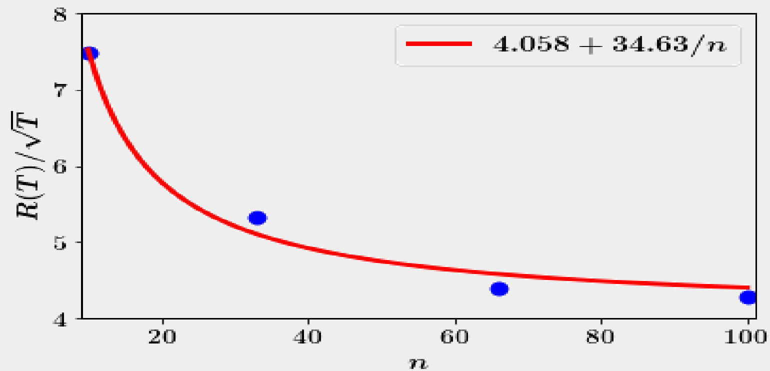


$R(T)/\sqrt{T}$ vs T



$R(T)/\sqrt{T}$ vs n

A general low-rank network

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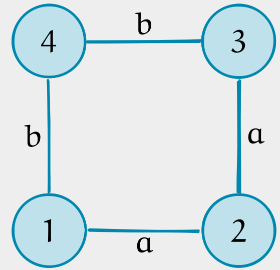

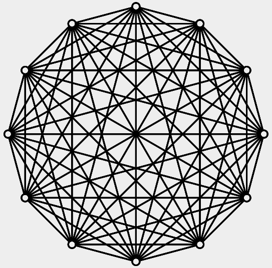

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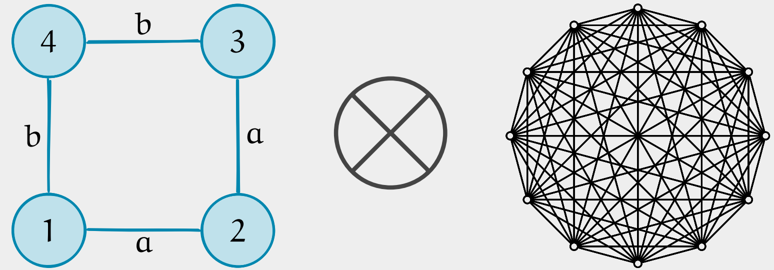

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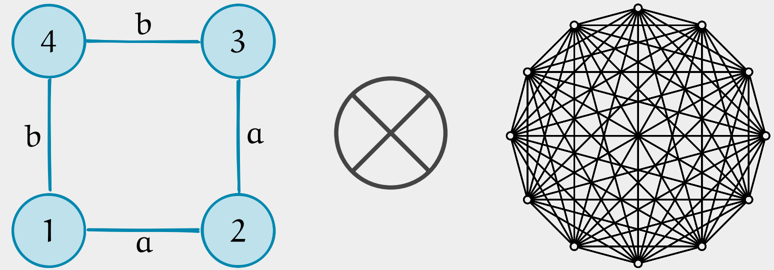

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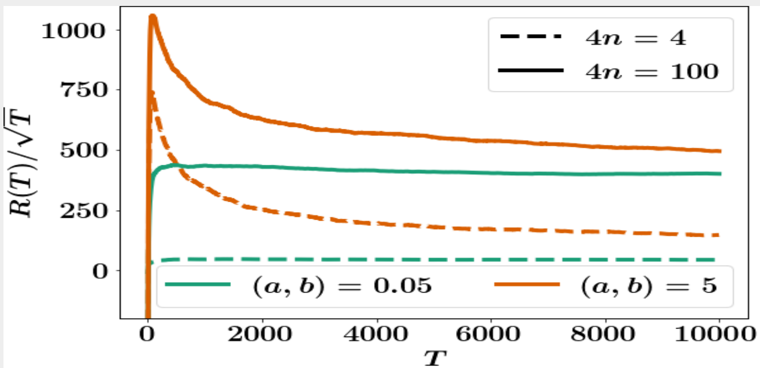

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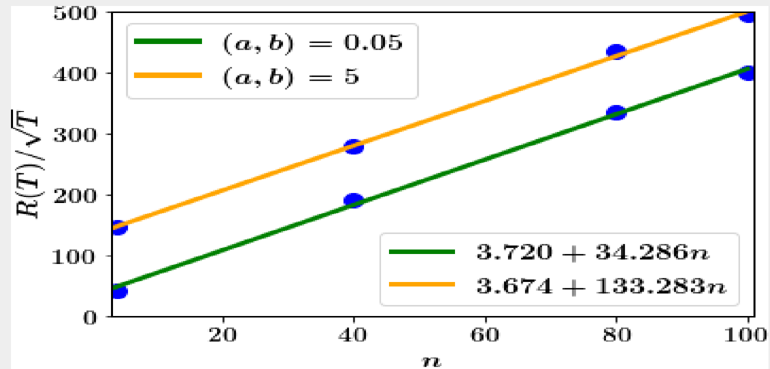

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Future Directions

- Multiple types of agents
- Large networks, graphon limits?
- Other types of scalable network stuctures?

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- **web**: http://cim.mcgill.ca/~adityam

Thank you

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- DND IDEaS Network

References

- **planning**: https://arxiv.org/abs/2009.12367
- **learning**: https://arxiv.org/abs/2108.07970