
Advances on the Control of Nonlinear Network Dynamics

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Supported by: *NSF, NOAA, PSOC/NCI,
ISEN-ANL, Sloan Foundation*

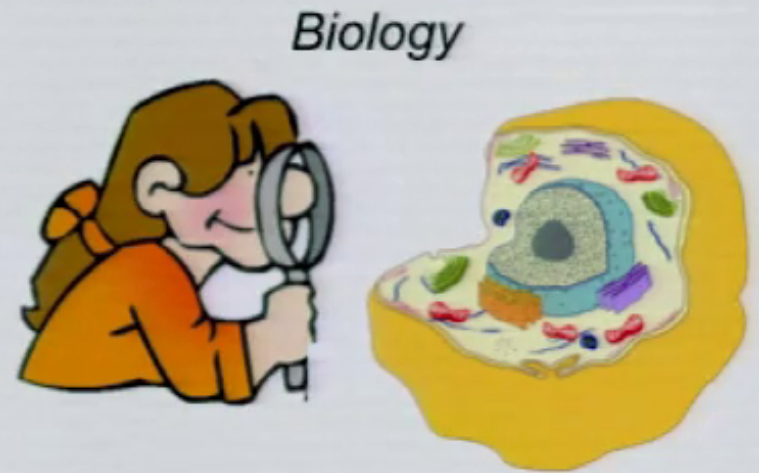
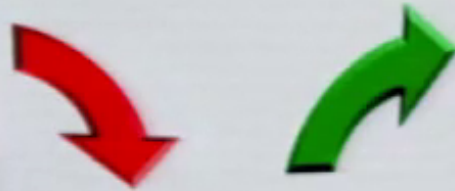
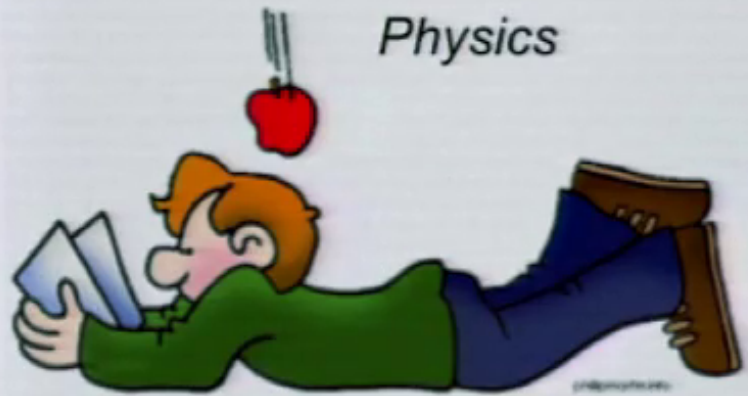
Failure of the “Everything is Known” View

An intellect which at a certain moment would know all forces that set nature in motion, and all positions of all items of which nature is composed, if this intellect were also vast enough to submit these data to analysis... for such an intellect nothing would be uncertain and the future just like the past would be present before its eyes.

— Pierre Laplace, *A Philosophical Essay on Probabilities*



Natural Sciences



Chemistry

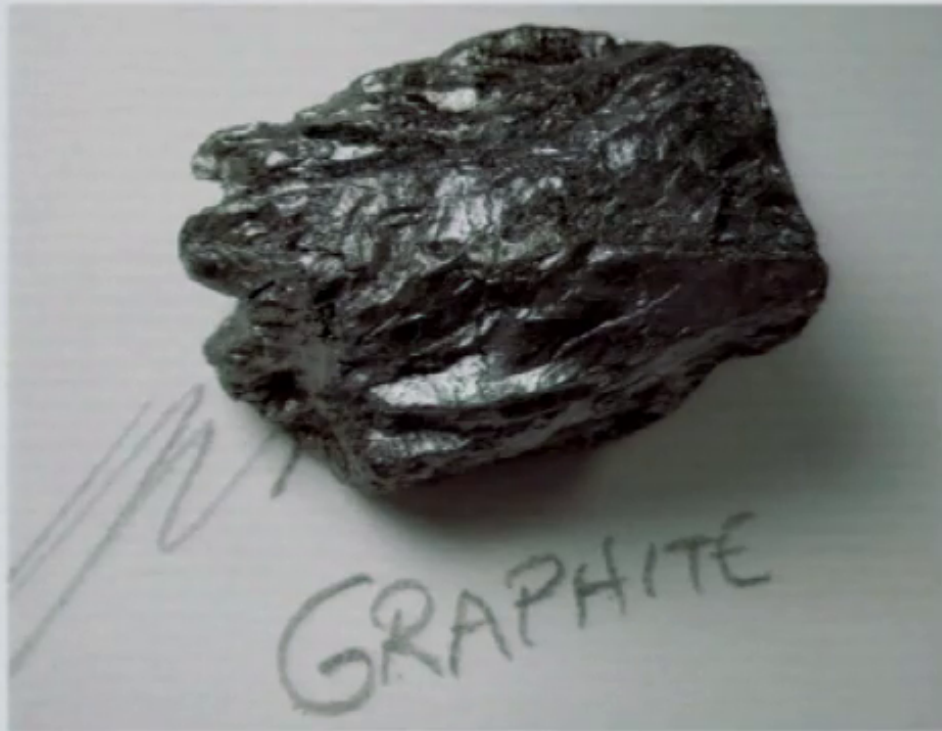


Definitions I

Complex system: a system that 1) is made up of a large number of interacting component parts and 2) exhibits collective dynamical behavior that cannot be inferred from the behavior of the parts themselves.

That is, the interactions between the component parts can be as important as the parts themselves in determining the collective dynamical behavior.

It is all about interactions



Diamond and Graphite

Definitions I

Complex system: a system that 1) is made up of a large number of interacting component parts *and* 2) exhibits collective dynamical behavior that cannot be inferred from the behavior of the parts themselves.

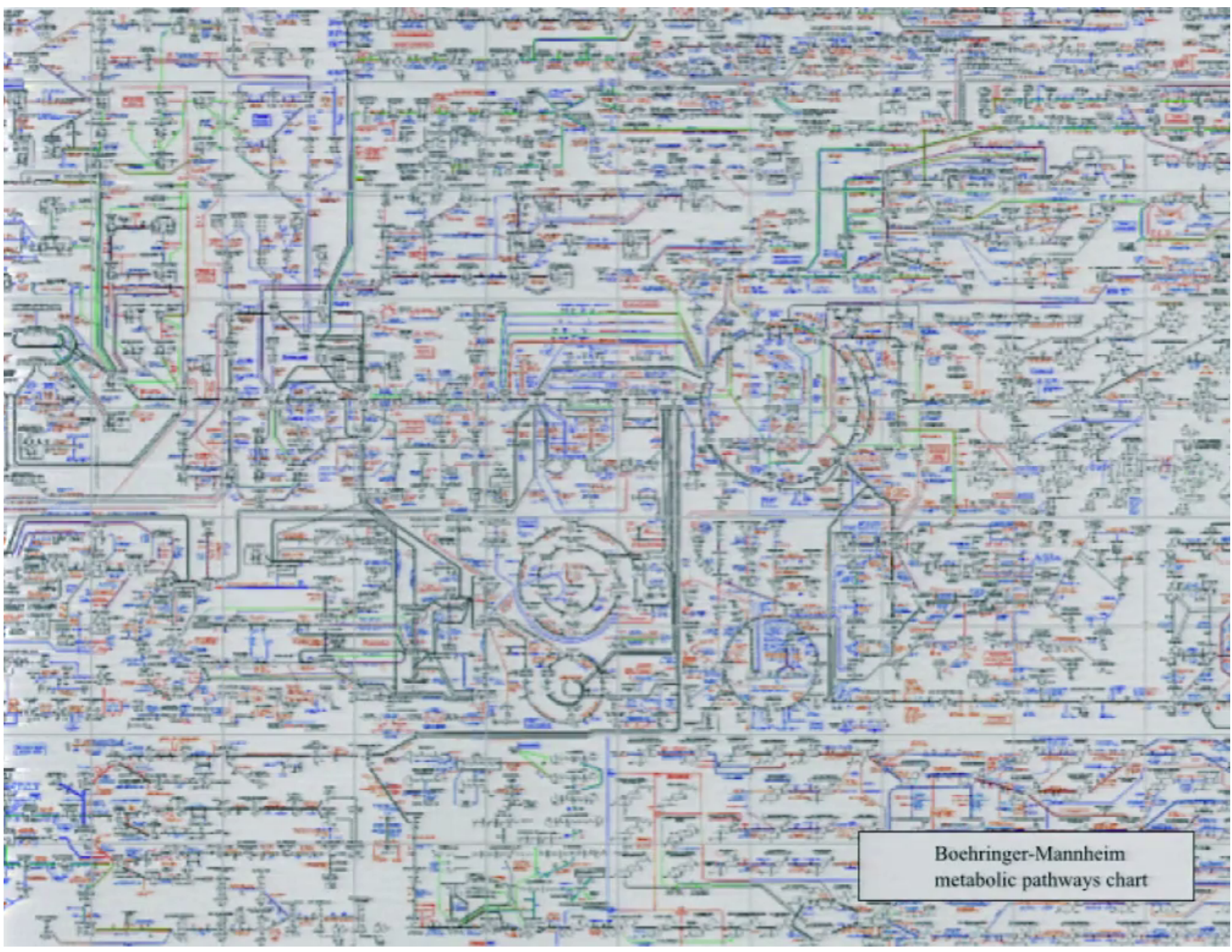
That is, the interactions between the component parts can be as important as the parts themselves in determining the collective dynamical behavior.

Therefore, complex systems naturally lend themselves to be modeled as networks of interactions between the component parts of the system.

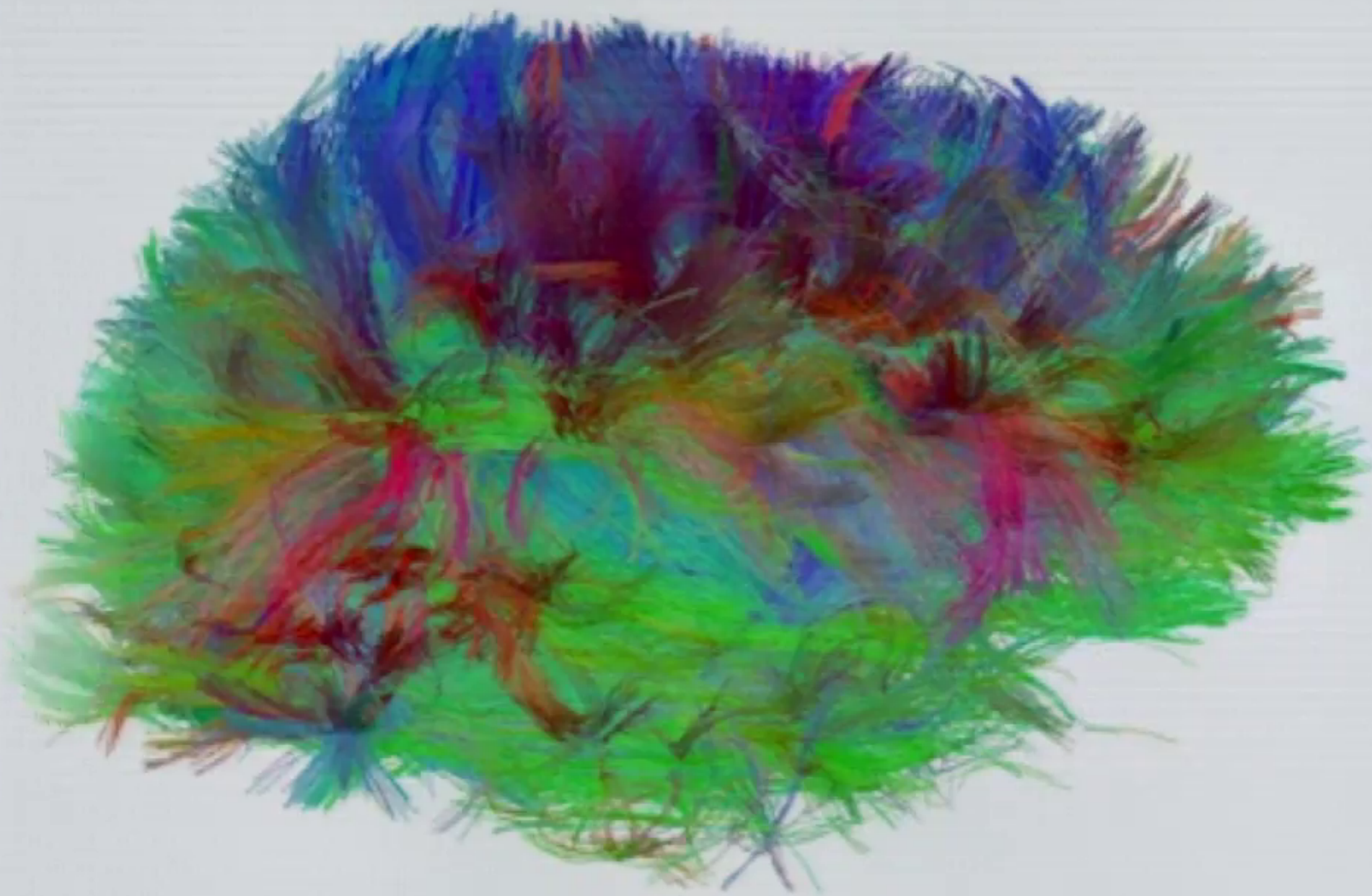
The control of such systems can in principle be based on controlling their dynamical units *or* the interactions between them.

That complex systems require different approaches and lead to different behavior has long been recognized in physics.

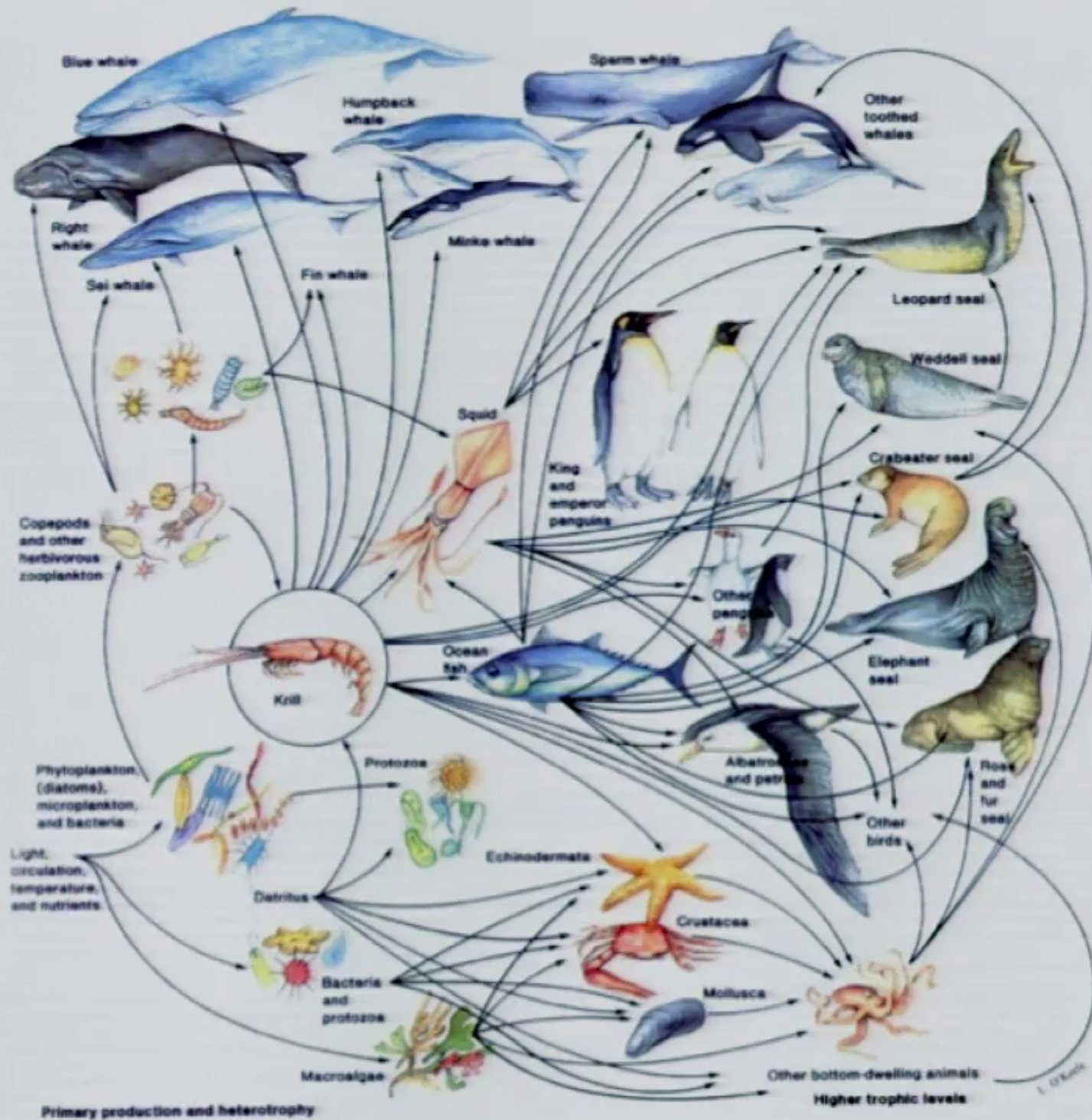
See e.g.: P.W. Anderson, "More is Different". Science (1972).



Boehringer-Mannheim
metabolic pathways chart

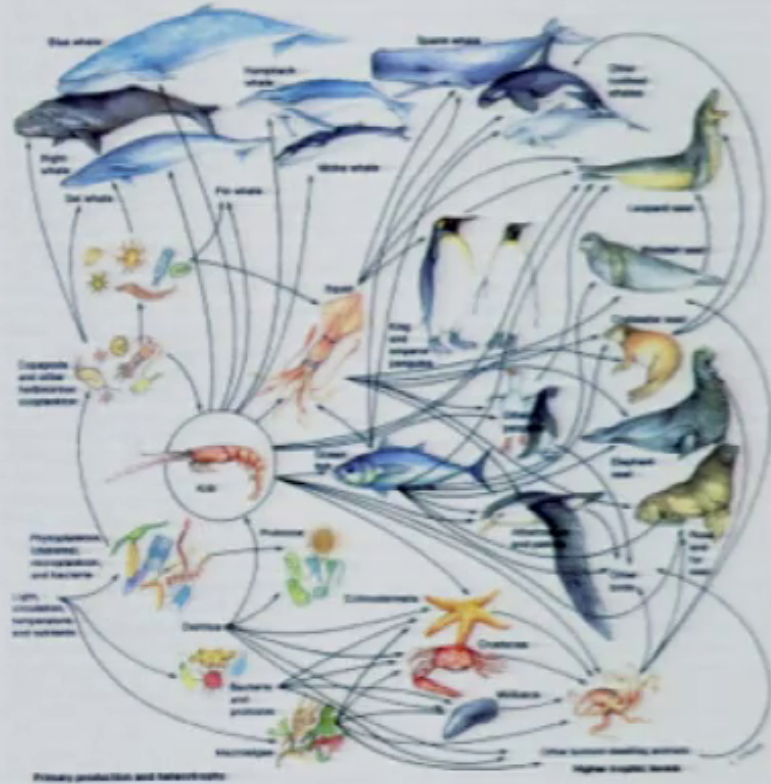
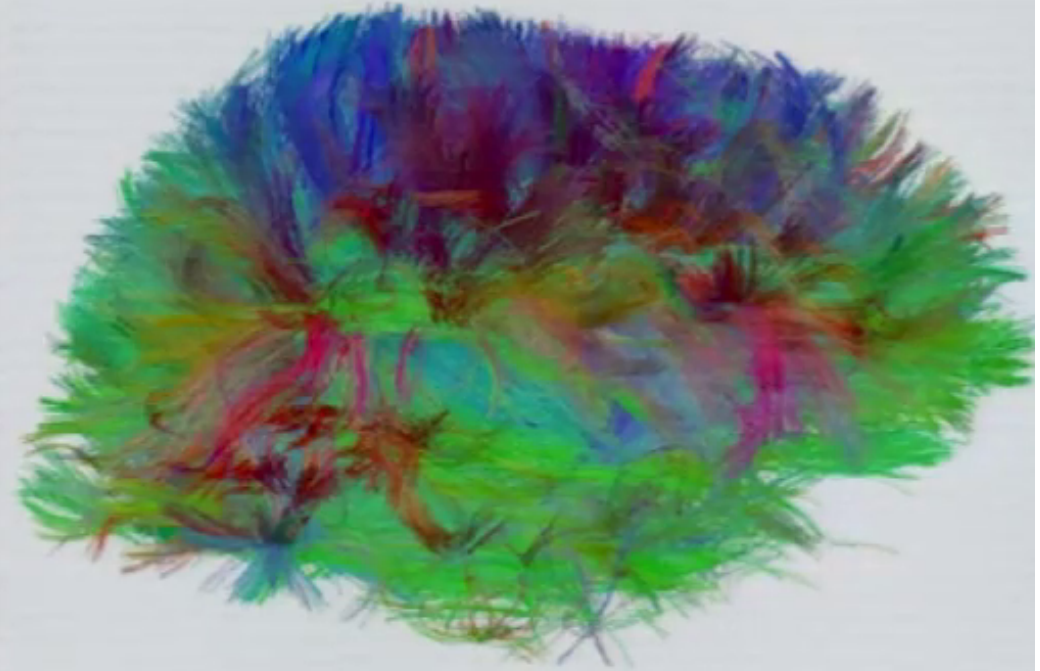
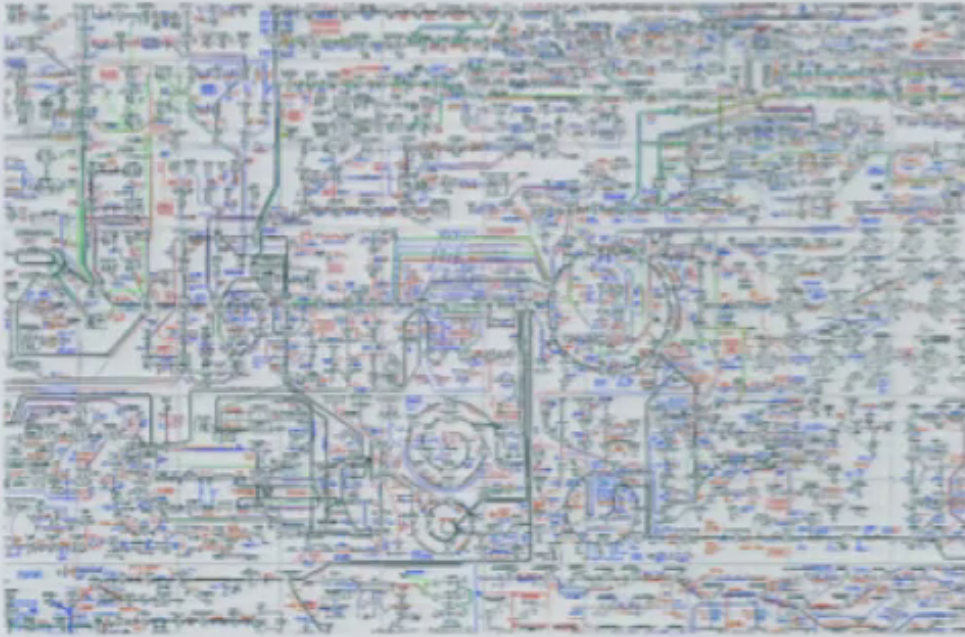


V. J. Wedeen/Harvard





NASA



Dynamical Properties of Real Networks

- (i) the dynamics is nonlinear
 - (ii) the system has multiple stable states (or attractors)
 - (iii) the system is described by a large number of dynamical variables
 - (iv) there are constraints on the physically feasible control interventions
 - (v) there might be noise and parameter uncertainty
 - (vi) decentralized (hence suboptimal) response to perturbations
-

Definitions II

Controllability: concerns the property of being able to steer the system from an arbitrary given initial state to an arbitrary given target state in finite time.

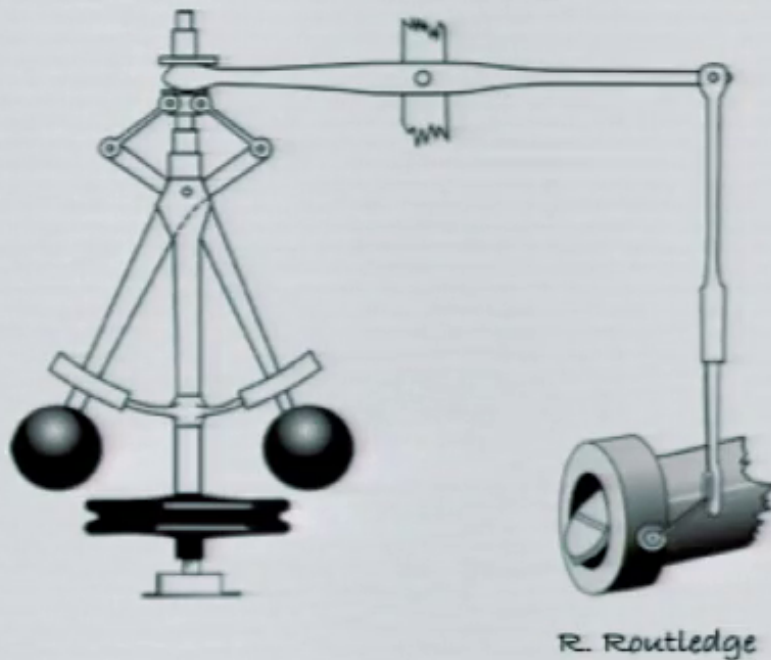
Control: more qualitative than controllability, may concern the problem of driving the system from specific initial to specific final states, the stabilization of a state of interest, or other actuated changes to the dynamics.

We focus mainly on the second, which is the most relevant for the network systems we consider, but with the goal of systematically exploring all relevant possibilities.

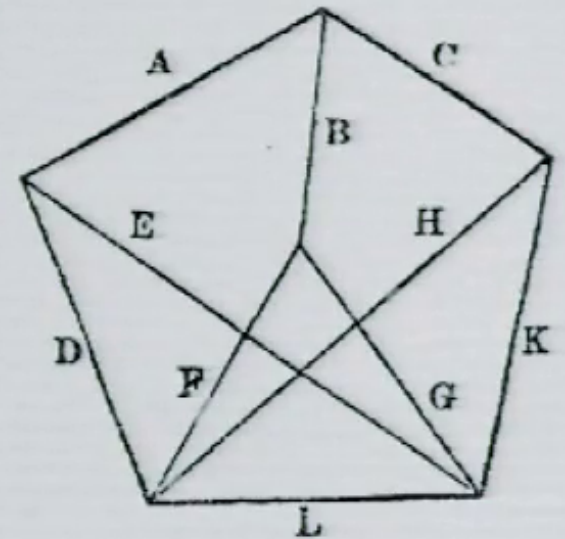
Talk: Control of network dynamics

Control Theory

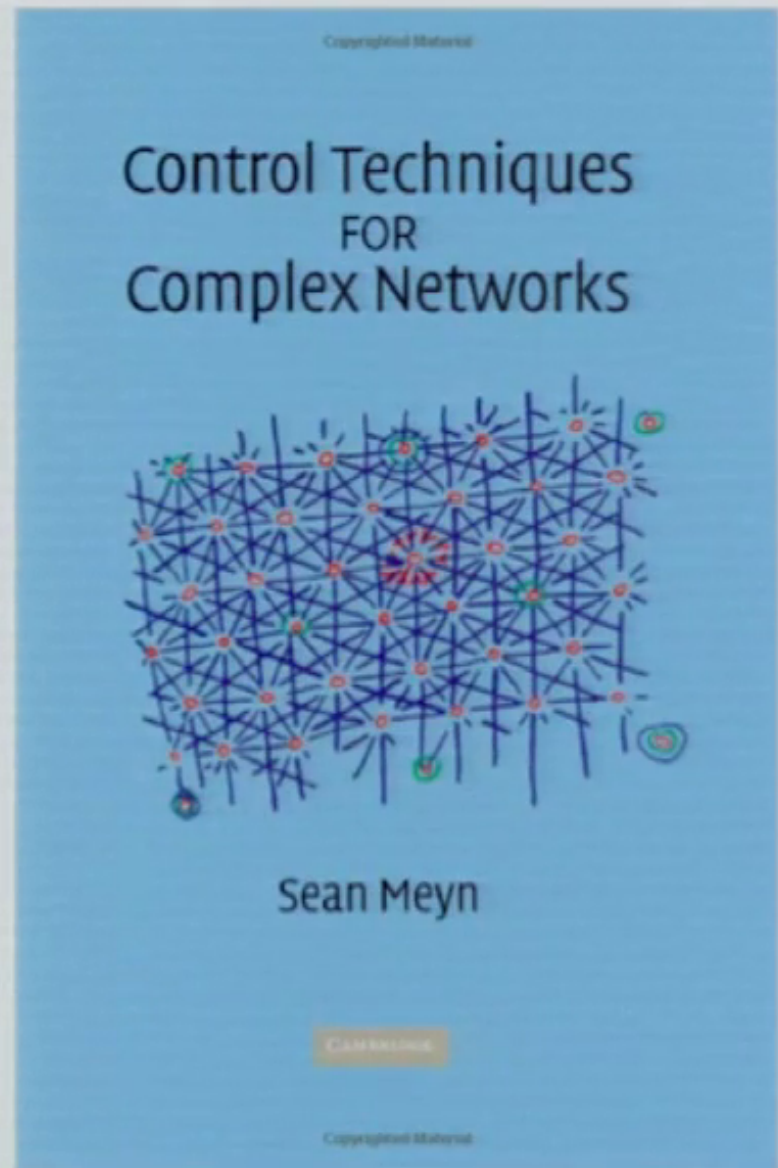
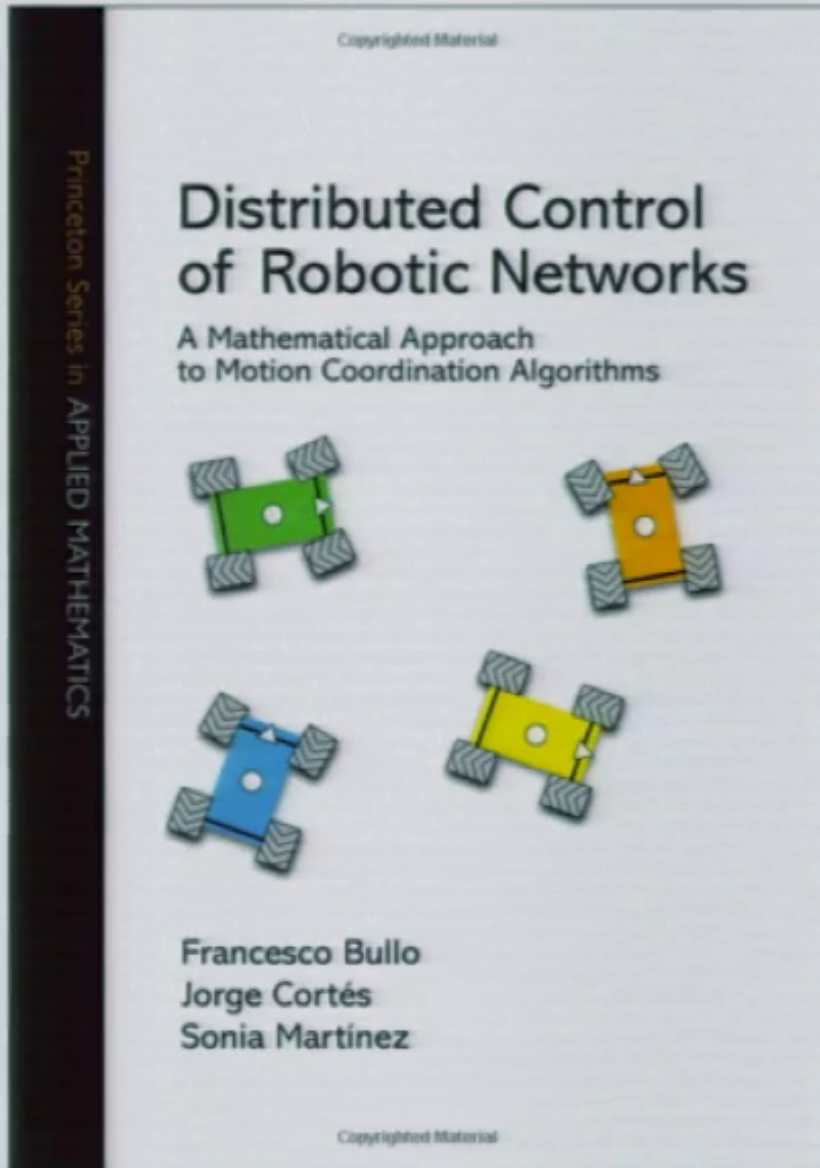
Maxwell, J.C. On Governors. Proceedings of the Royal Society of London 16, 270 (1868).



Maxwell, J.C.
On Reciprocal Figures and Diagrams of Forces.
Philosophical Magazine 27, 250 (1864).



Control Theory



Control Theory

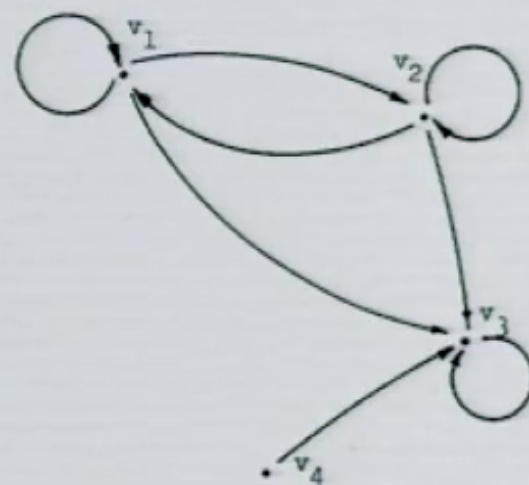
IEEE TRANSACTIONS ON AUTOMATIC CONTROL, VOL. AC-19, NO. 3, JUNE 1974

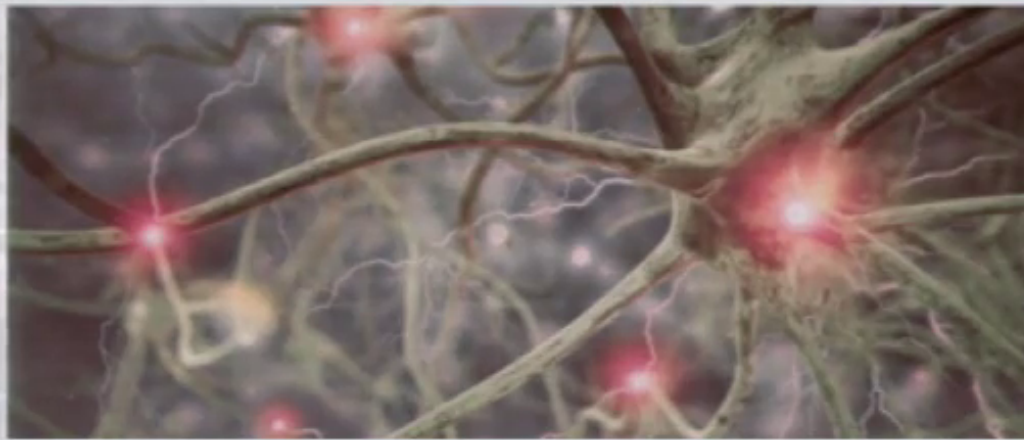
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Structural Controllability

CHING-TAI LIN, MEMBER, IEEE

Abstract—The new concepts of “structure” and “structural controllability” for a linear time-invariant control system (described by a pair (A, b)) are defined and studied. The physical justification of these concepts and examples are also given.





IEEE

Transactions on Control of Network Systems



The Challenge

... to account for the following properties at the same time:

- (i) the dynamics is nonlinear
- (ii) the system has multiple stable states (or attractors)
- (iii) the system is described by a large number of dynamical variables
- (iv) there are constraints on the physically feasible control interventions
(e.g., constraints on the nodes that can be manipulated)
- (v) there might be noise and parameter uncertainty
- (vi) decentralized (hence suboptimal) response to perturbations

That is, the problem is the lack of scalability of most existing methods for high-dimensional nonlinear systems exhibiting phase-space phenomena.

Entirely Determined by Network Structure

Why Your Friends Have More Friends than You Do
Scott L. Feld, Am. J. Soc. 1991

mean number of friends of friends \geq mean number of friends

Epidemic control by acquaintance immunization

Cohen, Havlin, ben-Avraham, Phys. Rev. Lett. 2003

Early detection of contagious outbreaks

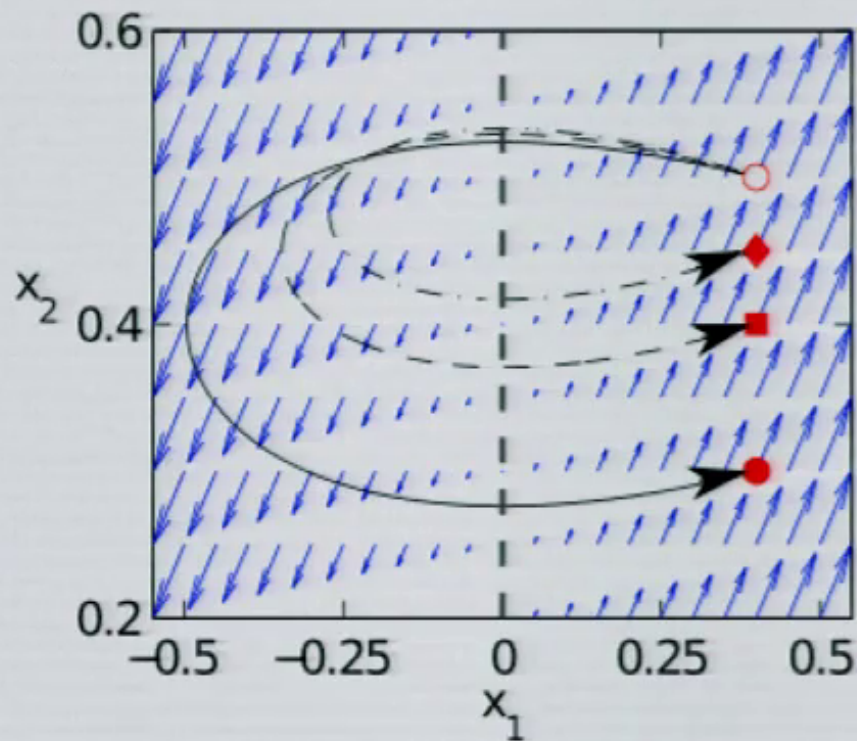
Christakis, Fowler, PLoS One 2010

Linear Network Systems

$$\frac{dx(t)}{dt} = Ax(t) + Bu(t)$$

Kalman's controllability matrix:

$$K = [B \ AB \ \dots \ A^{n-1}B]$$



$$\dot{x}_1 = x_1 + u_1(t)$$

$$\dot{x}_2 = x_1$$

Control trajectories are nonlocal!

Linear Network Systems

- Condition number of the controllability Gramian increases as the length of the control trajectory increases.
- Need of a controllability criterion that accounts not only for the existence but also for the actual computability of the control interventions.

The system is controllable in practice if and only if the controllability Gramian has full numerical rank.

- Linear controllability fails in nonlinear systems even locally because control trajectories generally go outside the “linear” region.
- When sufficiently high dimensional, even linear systems are difficult to control.

Control of Nonlinear Network Systems

First we can assume the most favorable conditions: the system is described by deterministic ODEs and we know the equations as well the parameters.

Then we can relax each of these assumptions (for example, include stochasticity, parameter uncertainty, spatial dependences, etc) and study how the methods have to be modified.

Example Problem

$$\frac{d\mathbf{x}}{dt} = \mathbf{F}(\mathbf{x}; \boldsymbol{\beta})$$

state: $\mathbf{x} \in D \subset \mathbb{R}^m$

parameters: $\boldsymbol{\beta} \in S \subset \mathbb{R}^M$

vector field: $\mathbf{F} : D \times S \rightarrow \mathbb{R}^m$

attraction basin: $\Omega_{\boldsymbol{\beta}}(A) \subset D$

($\mathbf{x}_0 \in \Omega_{\boldsymbol{\beta}}(A)$ iff $\phi_{\boldsymbol{\beta}}(t, \mathbf{x}_0) \rightarrow A$ as $t \rightarrow +\infty$)

Given $\mathbf{x}_0 \notin \Omega_{\boldsymbol{\beta}}(A)$, find $\Delta \mathbf{x}_0^A$ such that

$$\mathbf{x}'_0 \equiv \mathbf{x}_0 + \Delta \mathbf{x}_0^A \in \Omega_{\boldsymbol{\beta}}(A)$$

$$g_i^x(\mathbf{x}'_0, \mathbf{x}_0) \leq 0, \quad i = 1, \dots, p$$

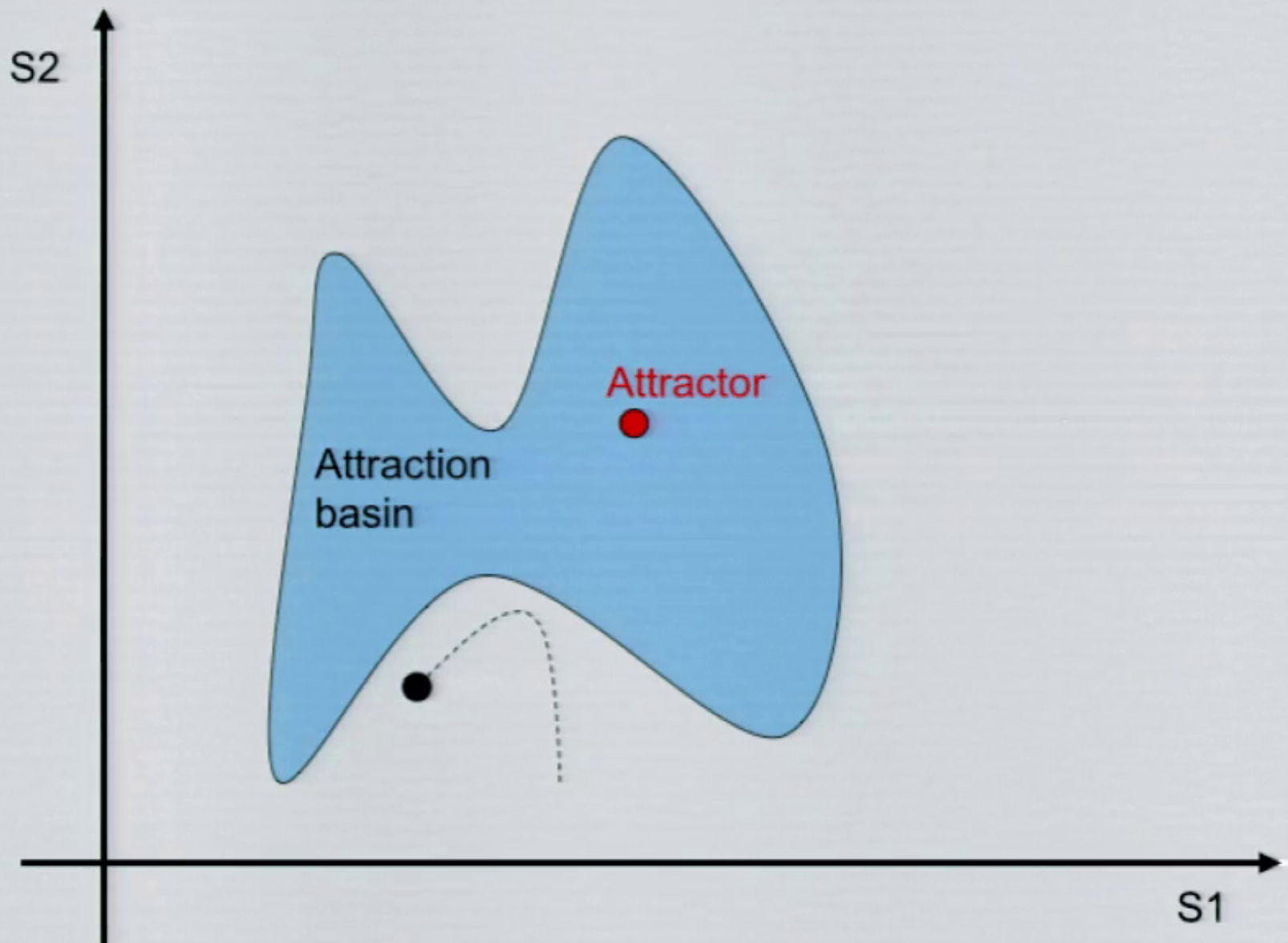
$$h_j^x(\mathbf{x}'_0, \mathbf{x}_0) = 0, \quad j = 1, \dots, q$$

Given $\mathbf{x}_0 \notin \Omega_{\boldsymbol{\beta}}(A)$, find $\boldsymbol{\beta}'$ under the constraints

$$g_i^{\boldsymbol{\beta}}(\boldsymbol{\beta}', \boldsymbol{\beta}) \leq 0, \quad i = 1, \dots, P$$

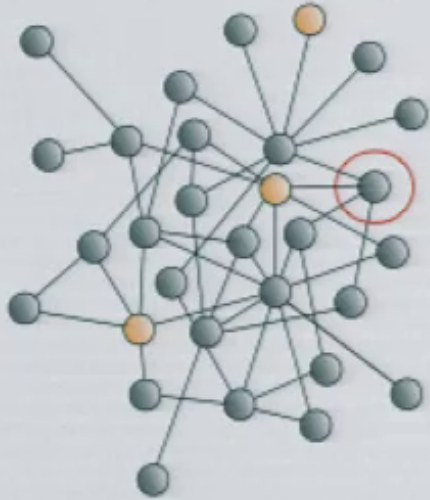
$$h_j^{\boldsymbol{\beta}}(\boldsymbol{\beta}', \boldsymbol{\beta}) = 0, \quad j = 1, \dots, Q$$

such that $\mathbf{x}_0 \in \Omega_{\boldsymbol{\beta}'}(A')$

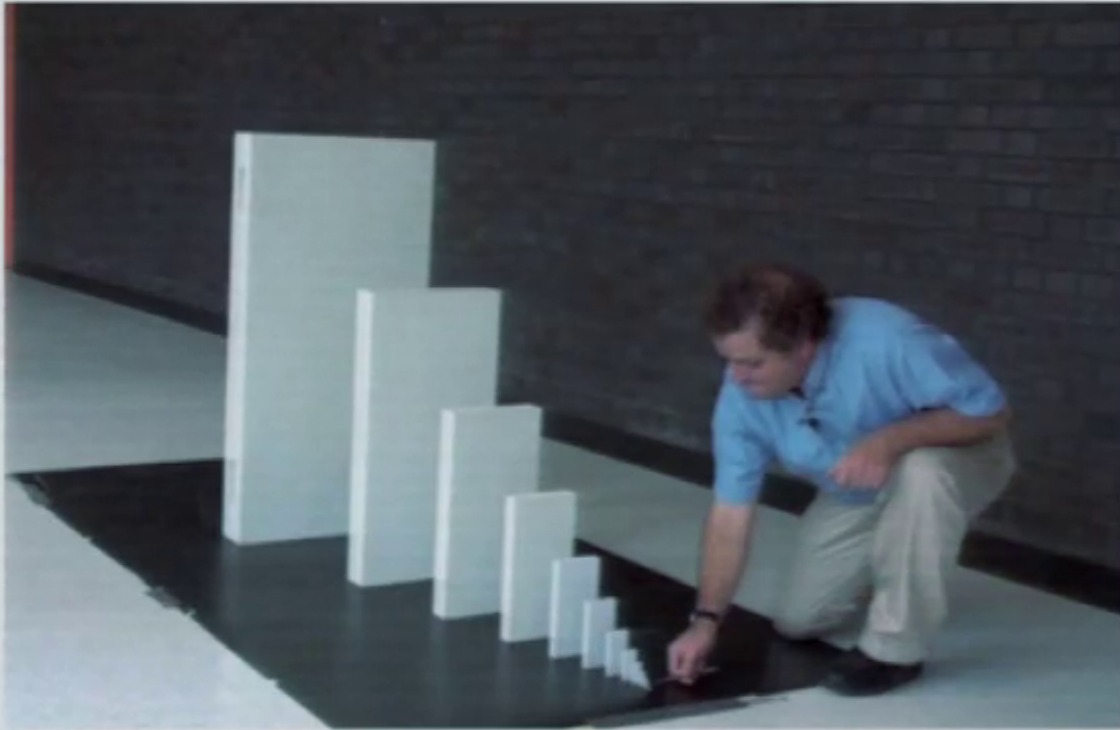


Nonlinear Deterministic Dynamics

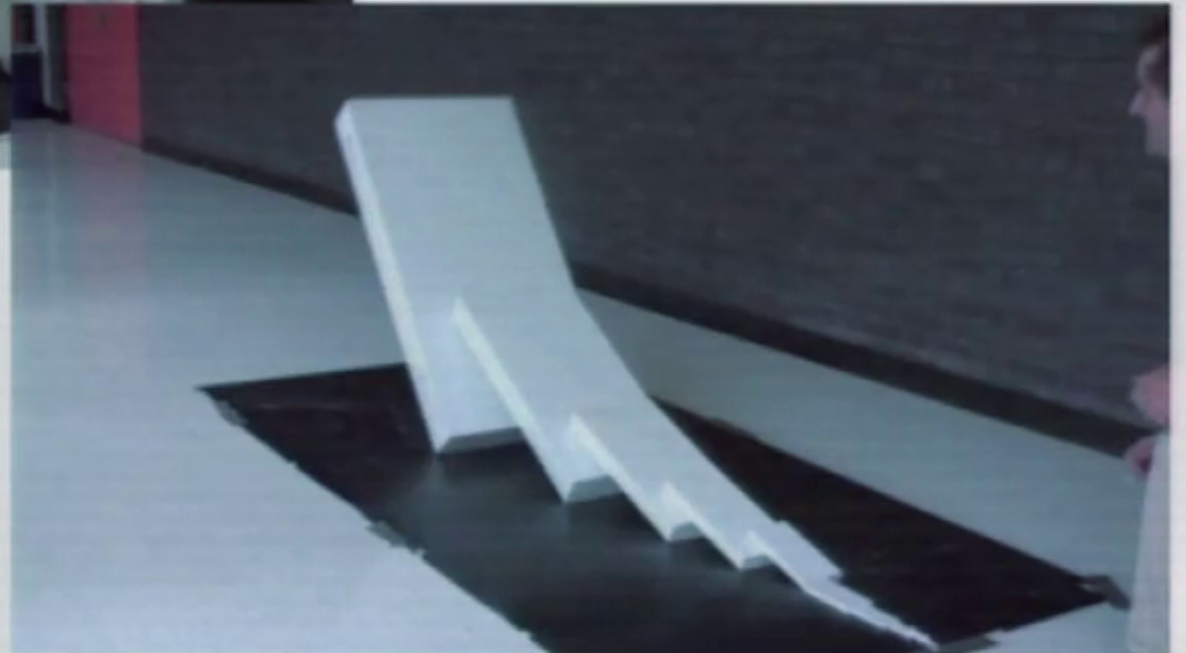
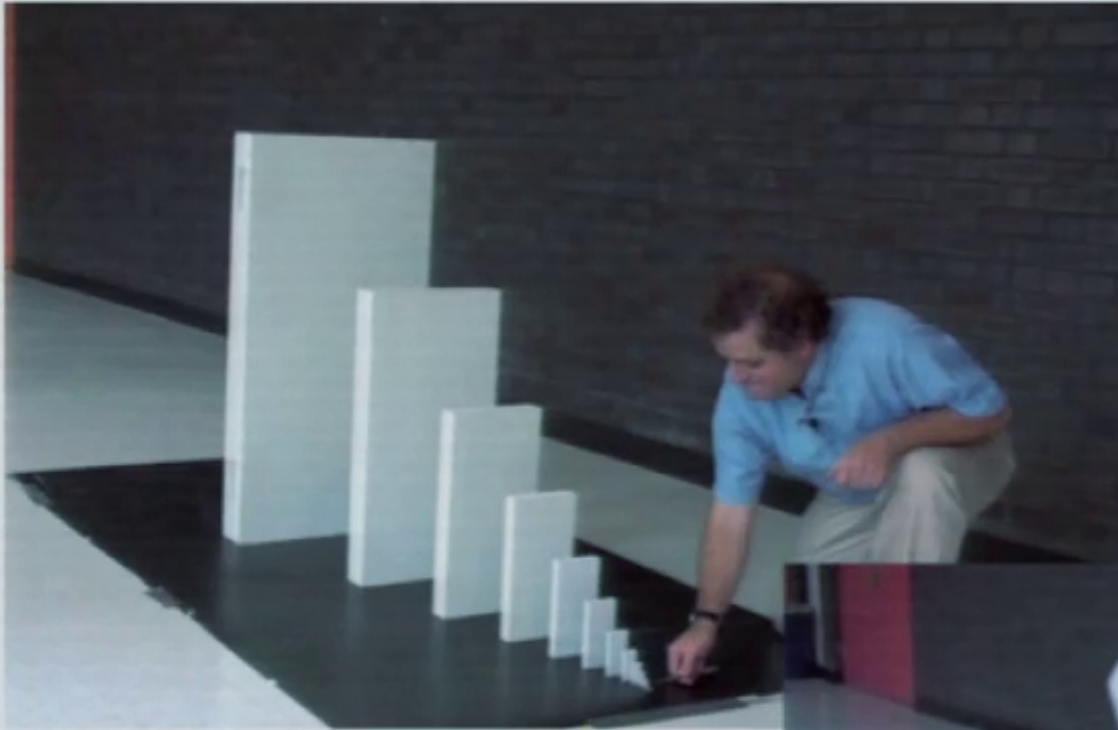
Control of Cascading Processes



Amplification Effect



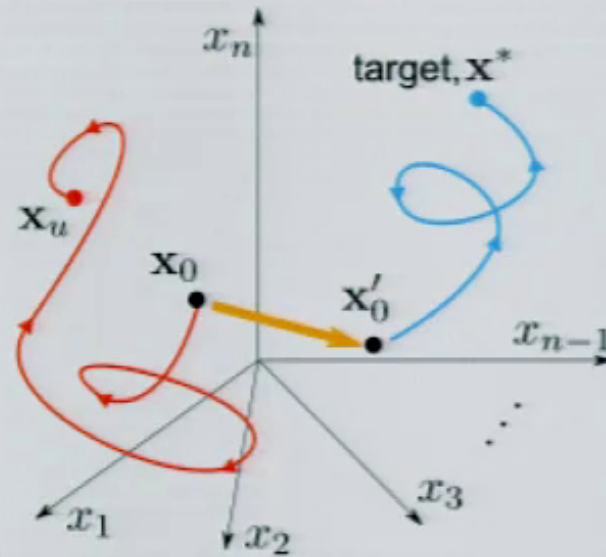
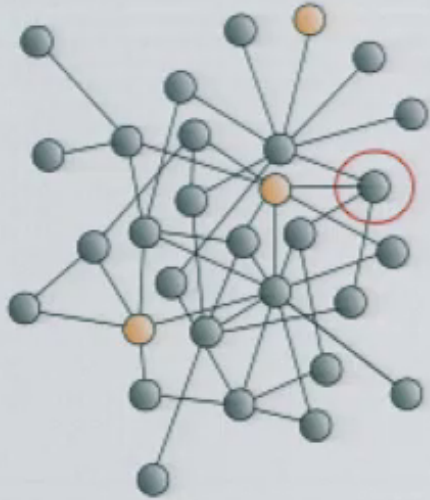
Amplification Effect



Stephen Morris

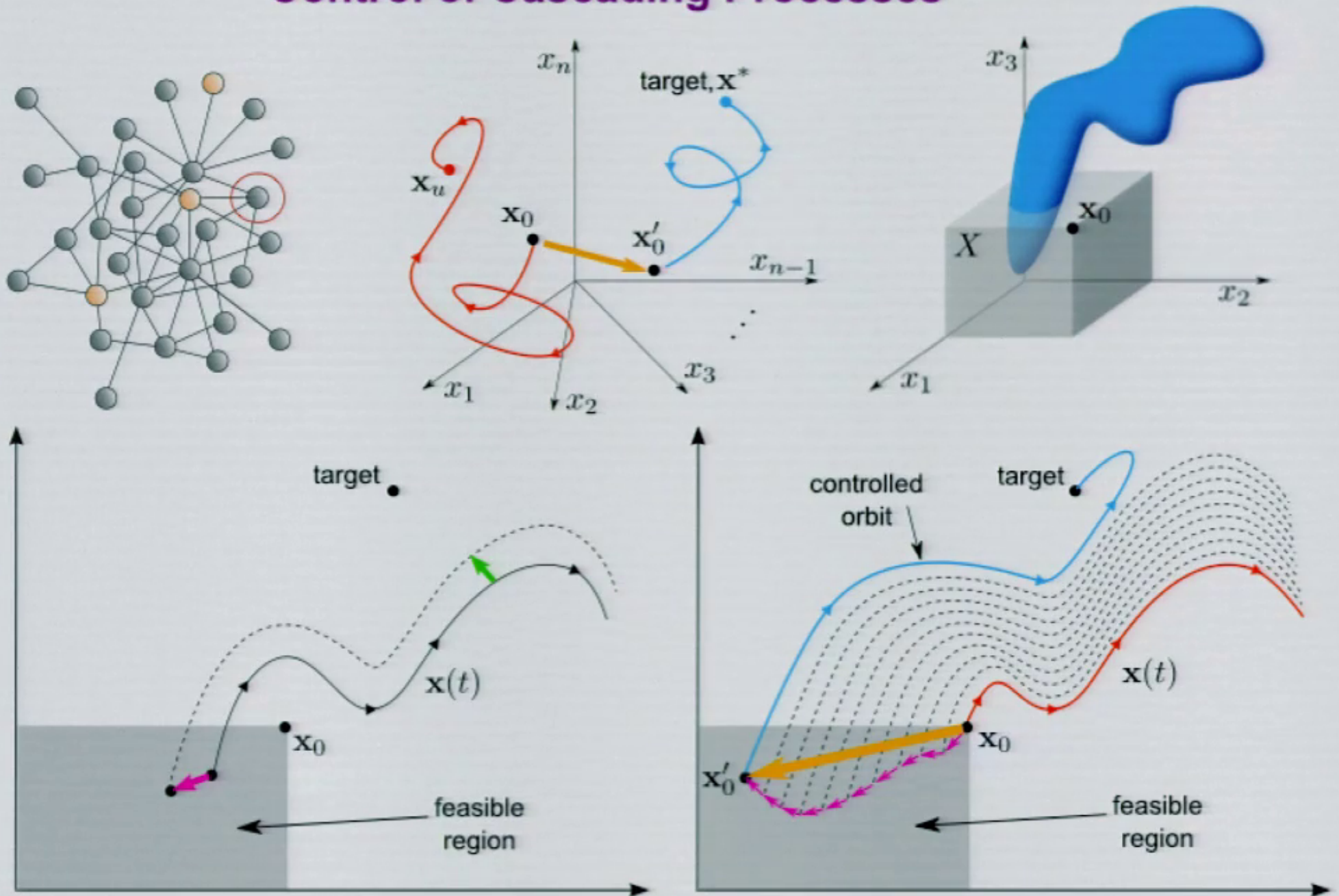
Nonlinear Deterministic Dynamics

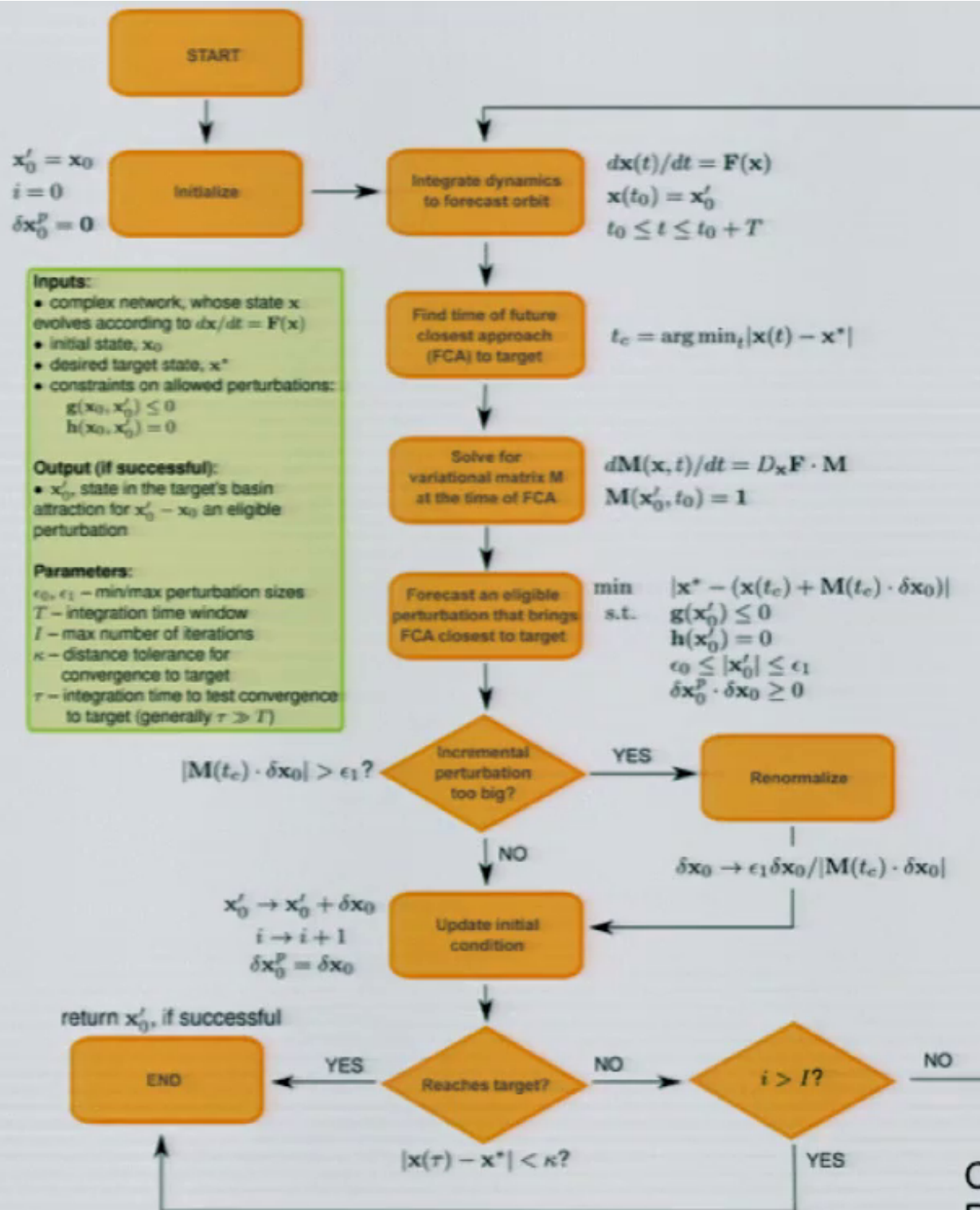
Control of Cascading Processes

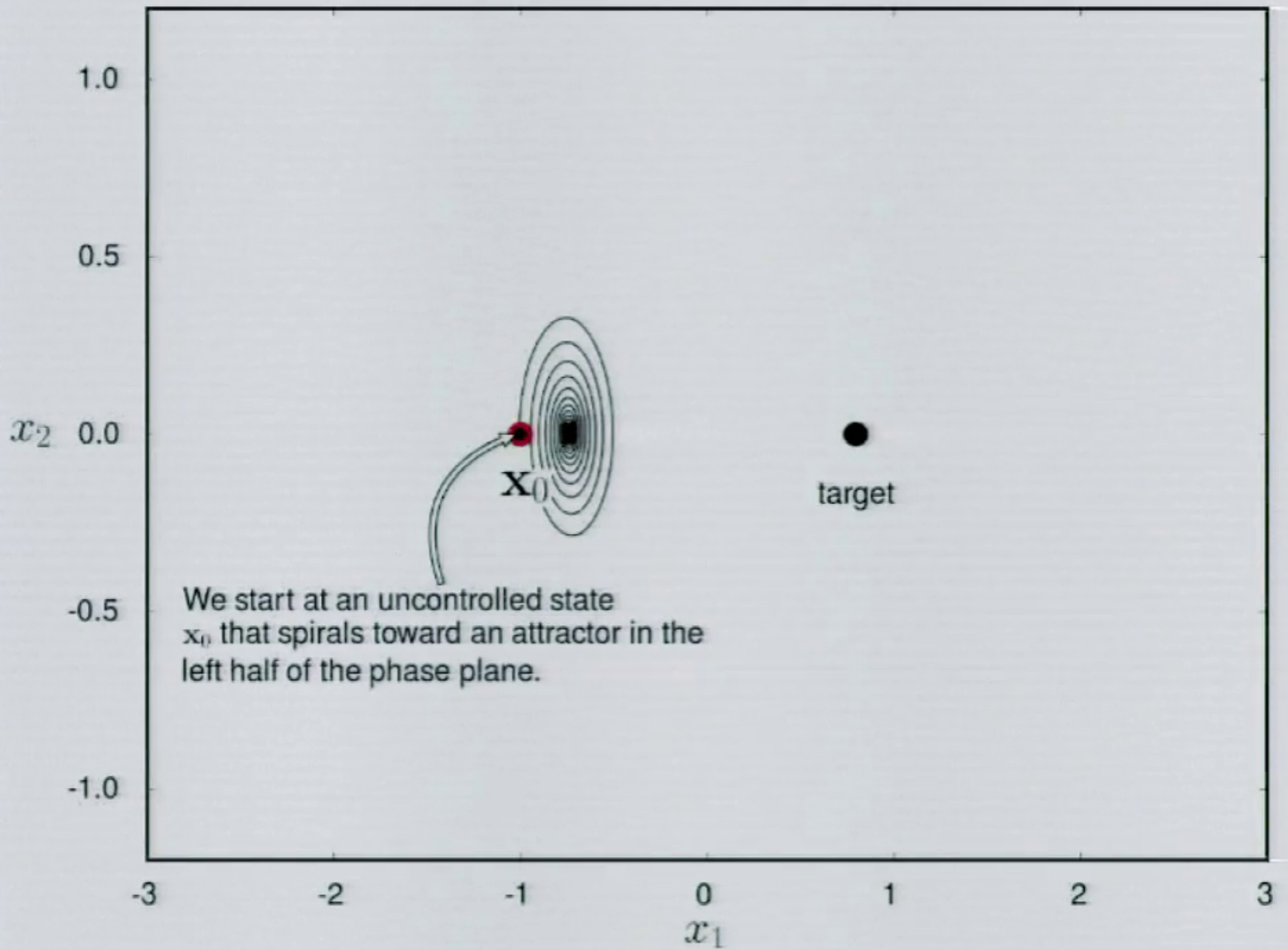


Nonlinear Deterministic Dynamics

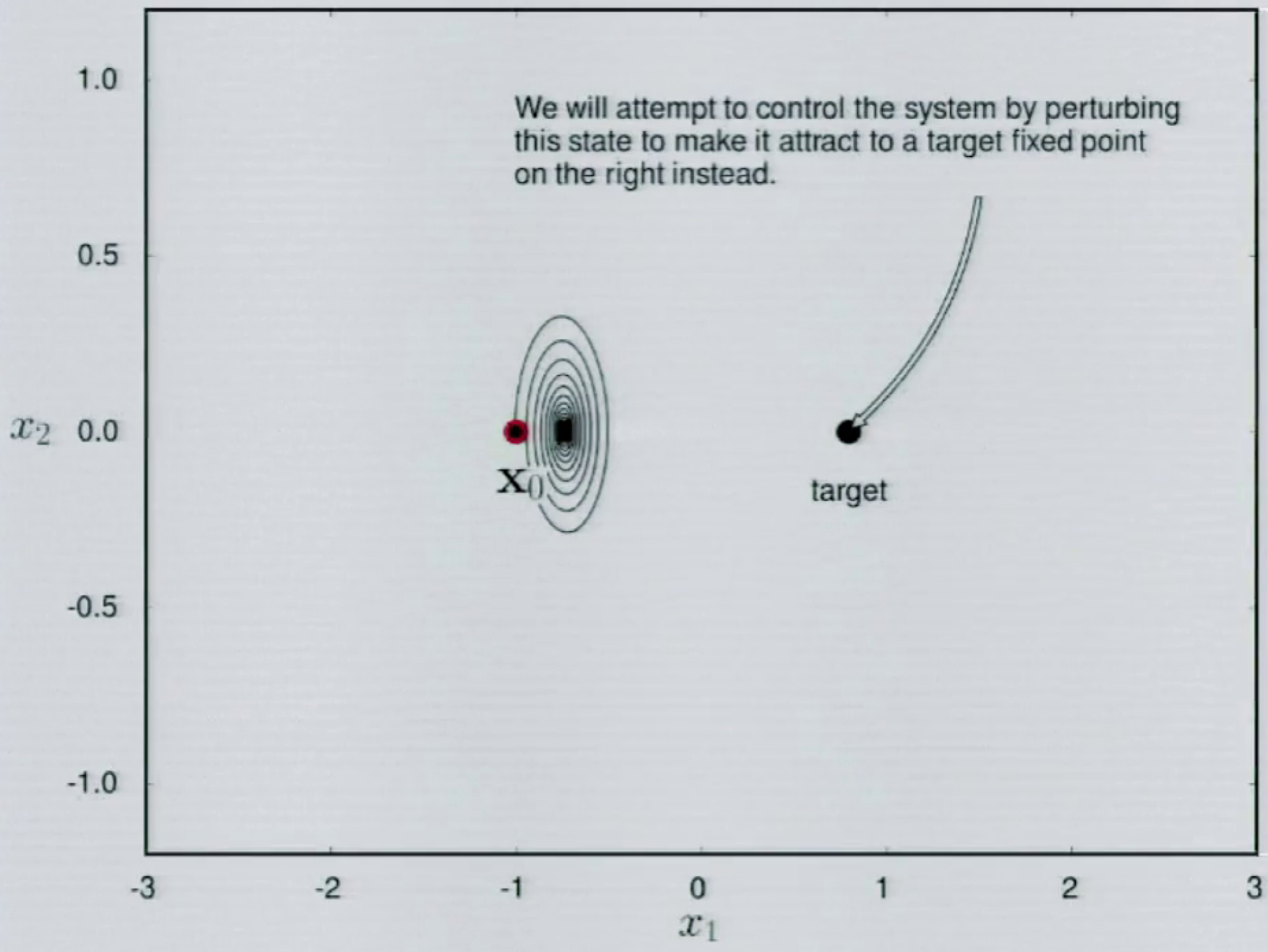
Control of Cascading Processes



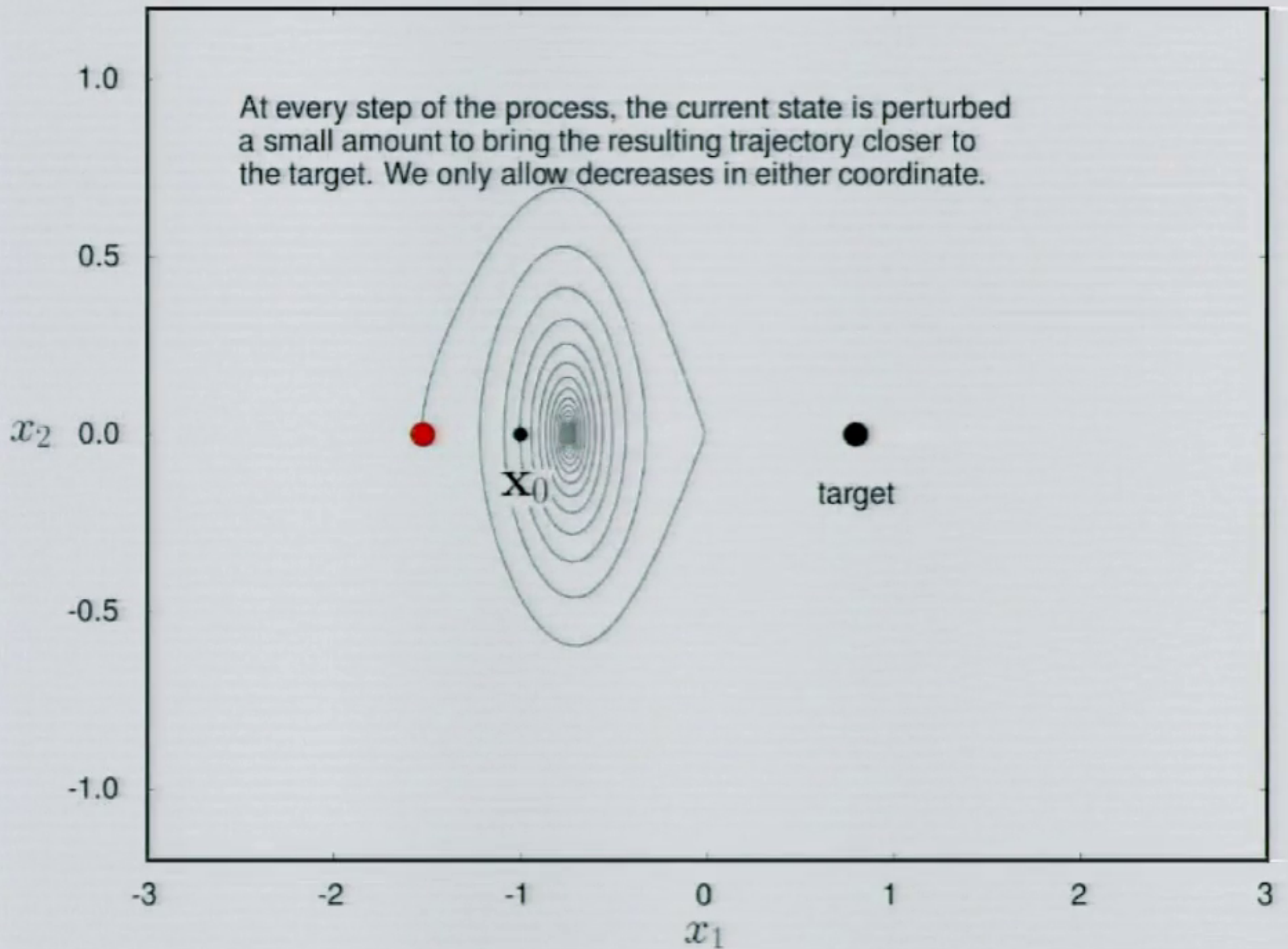


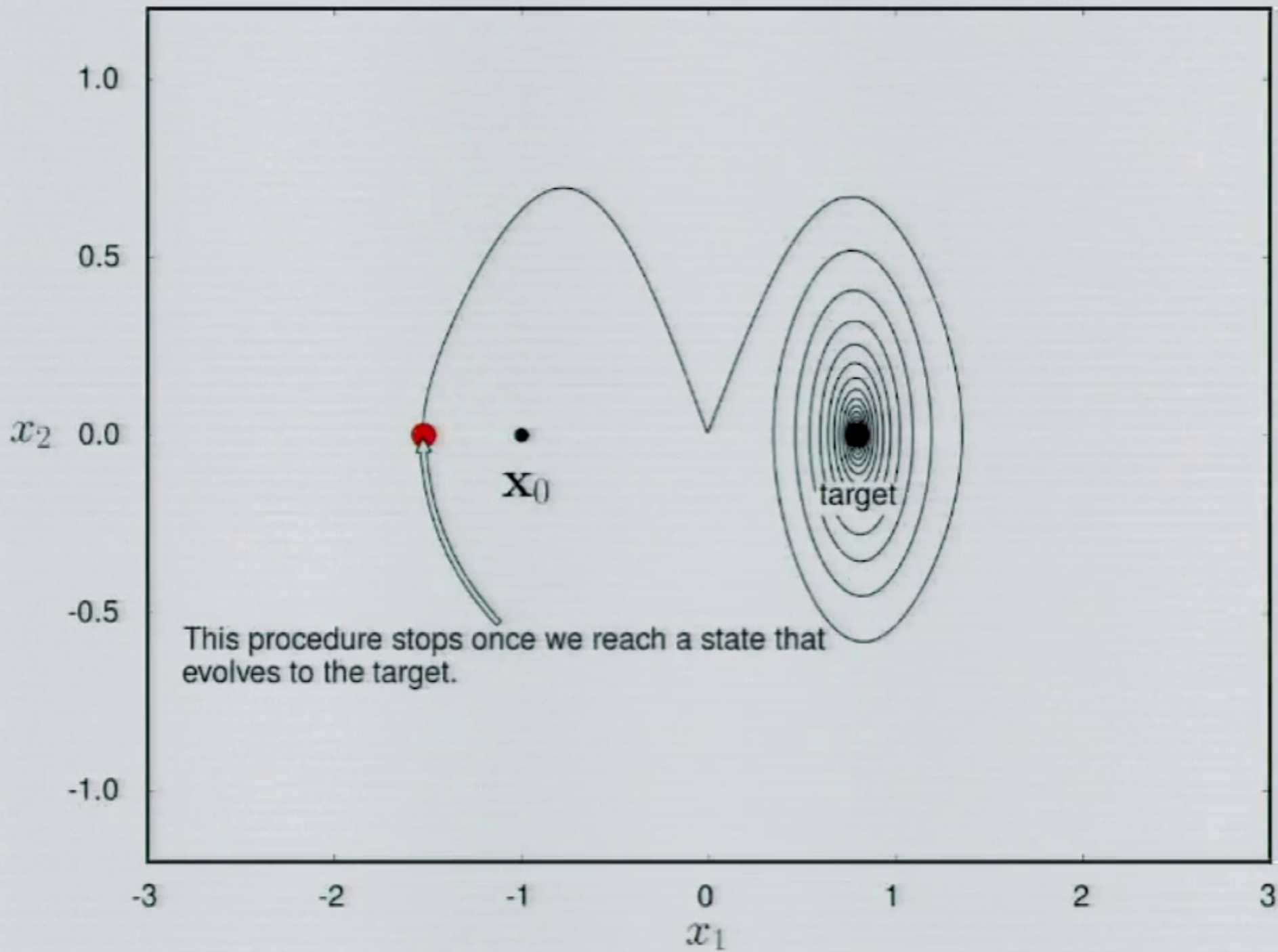


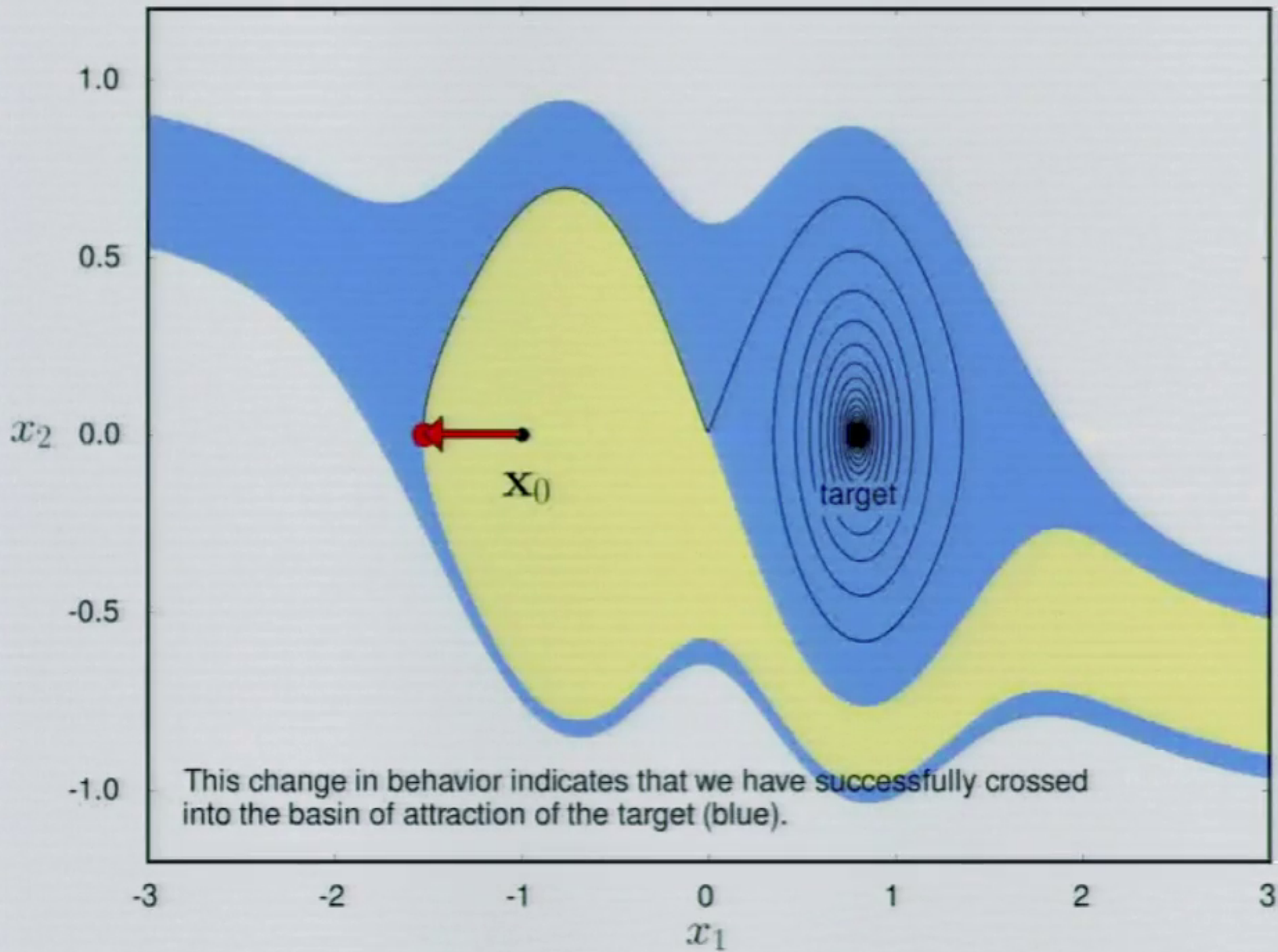
We will attempt to control the system by perturbing this state to make it attract to a target fixed point on the right instead.

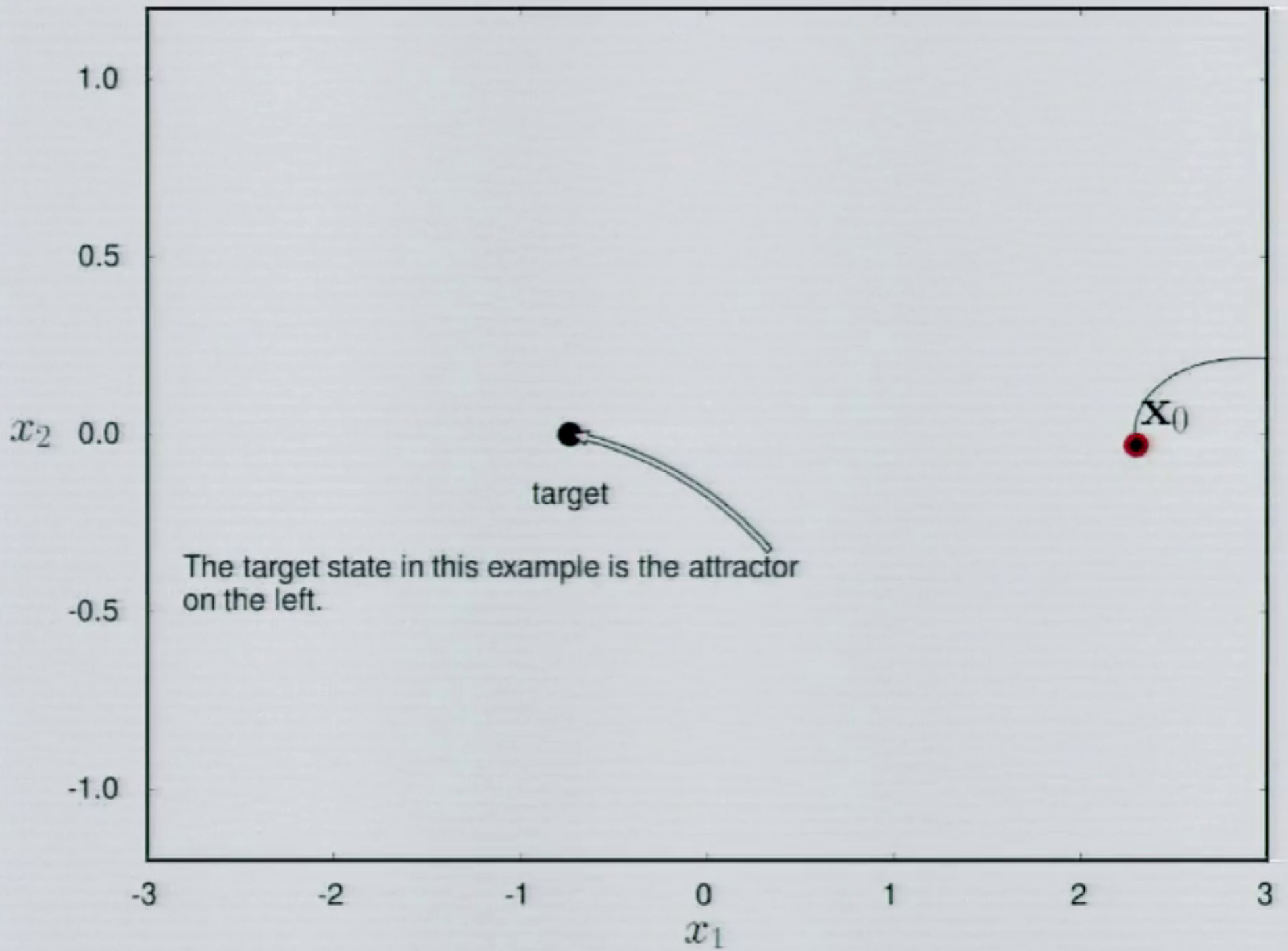


At every step of the process, the current state is perturbed a small amount to bring the resulting trajectory closer to the target. We only allow decreases in either coordinate.

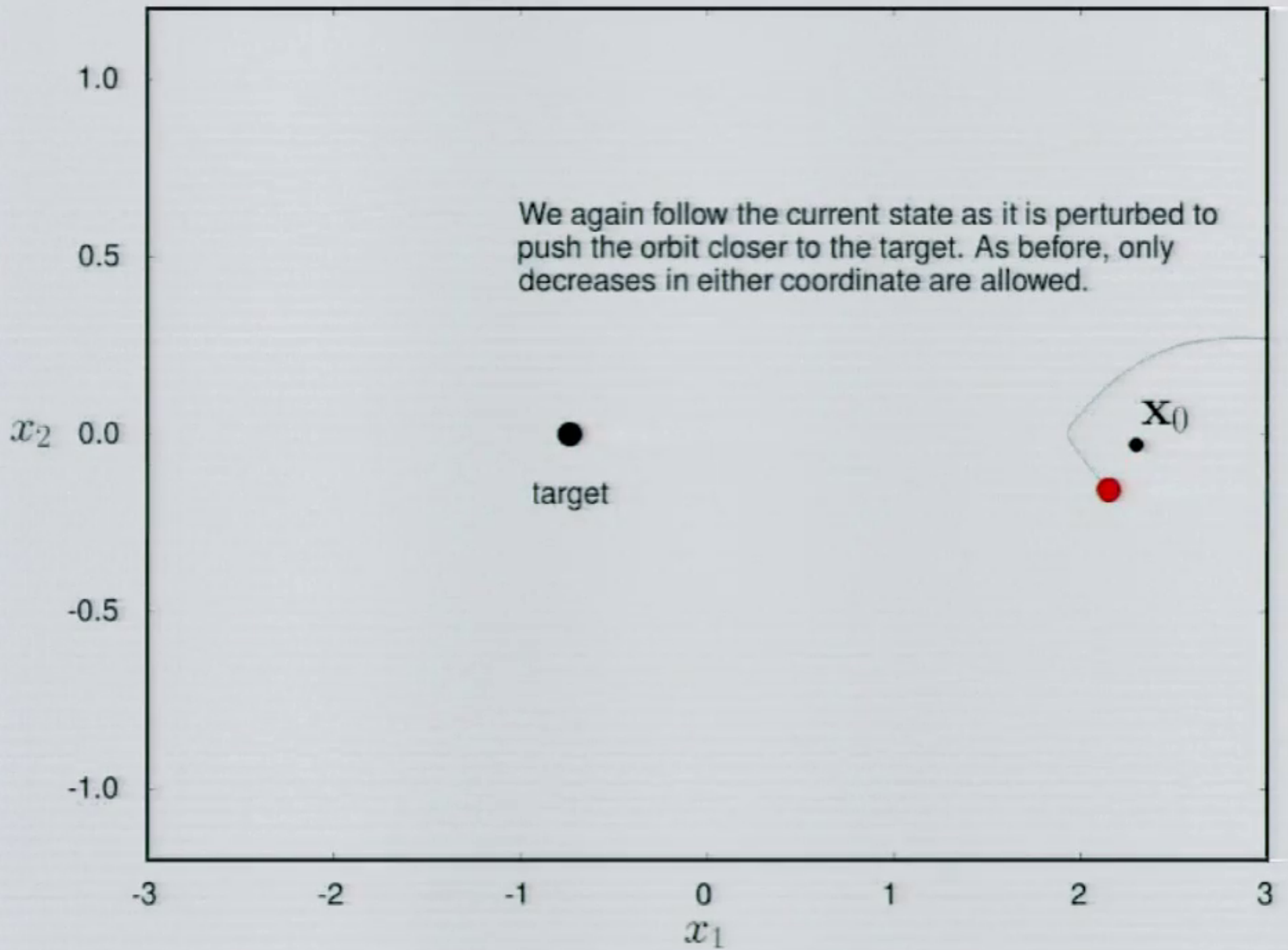


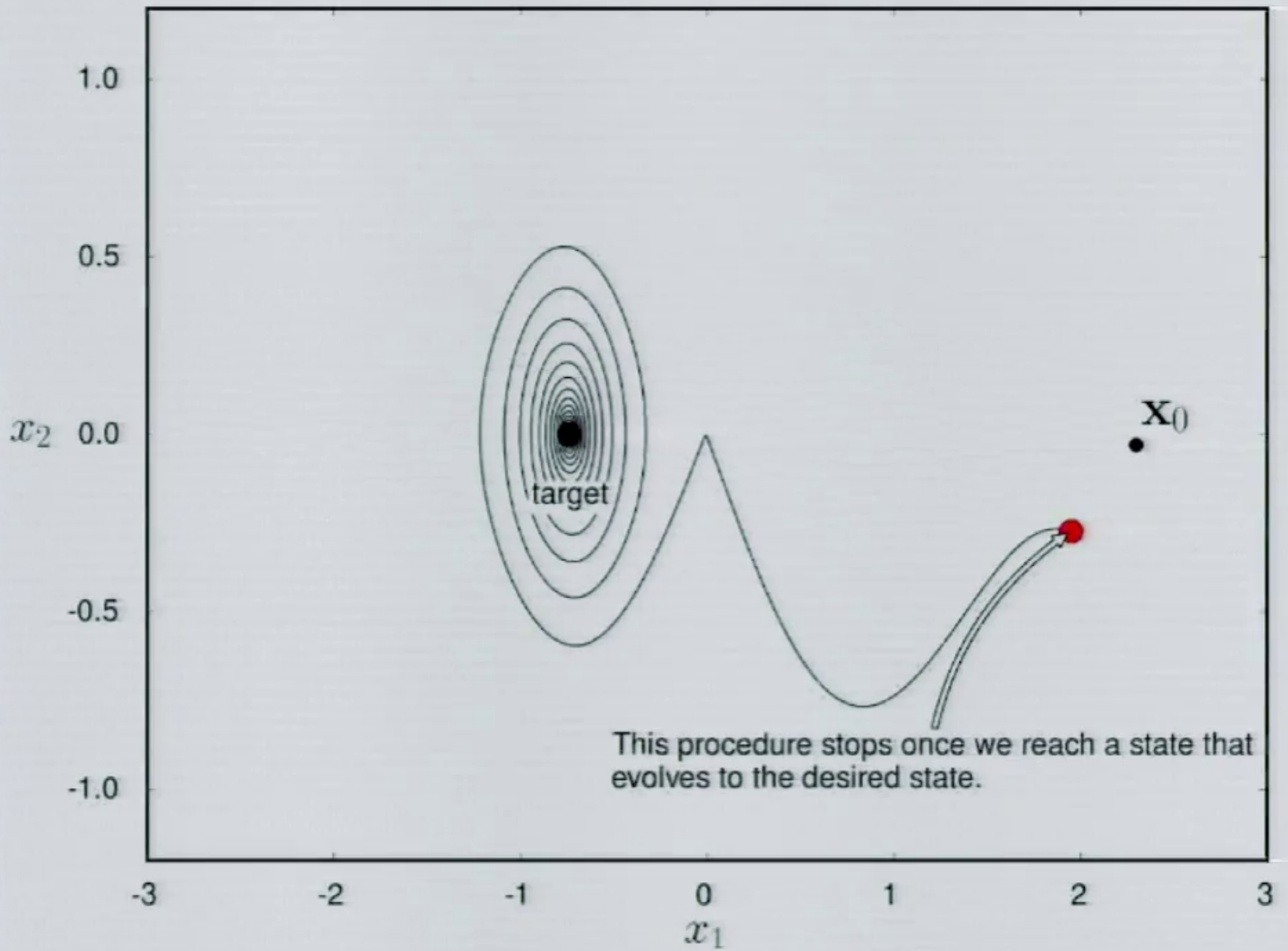


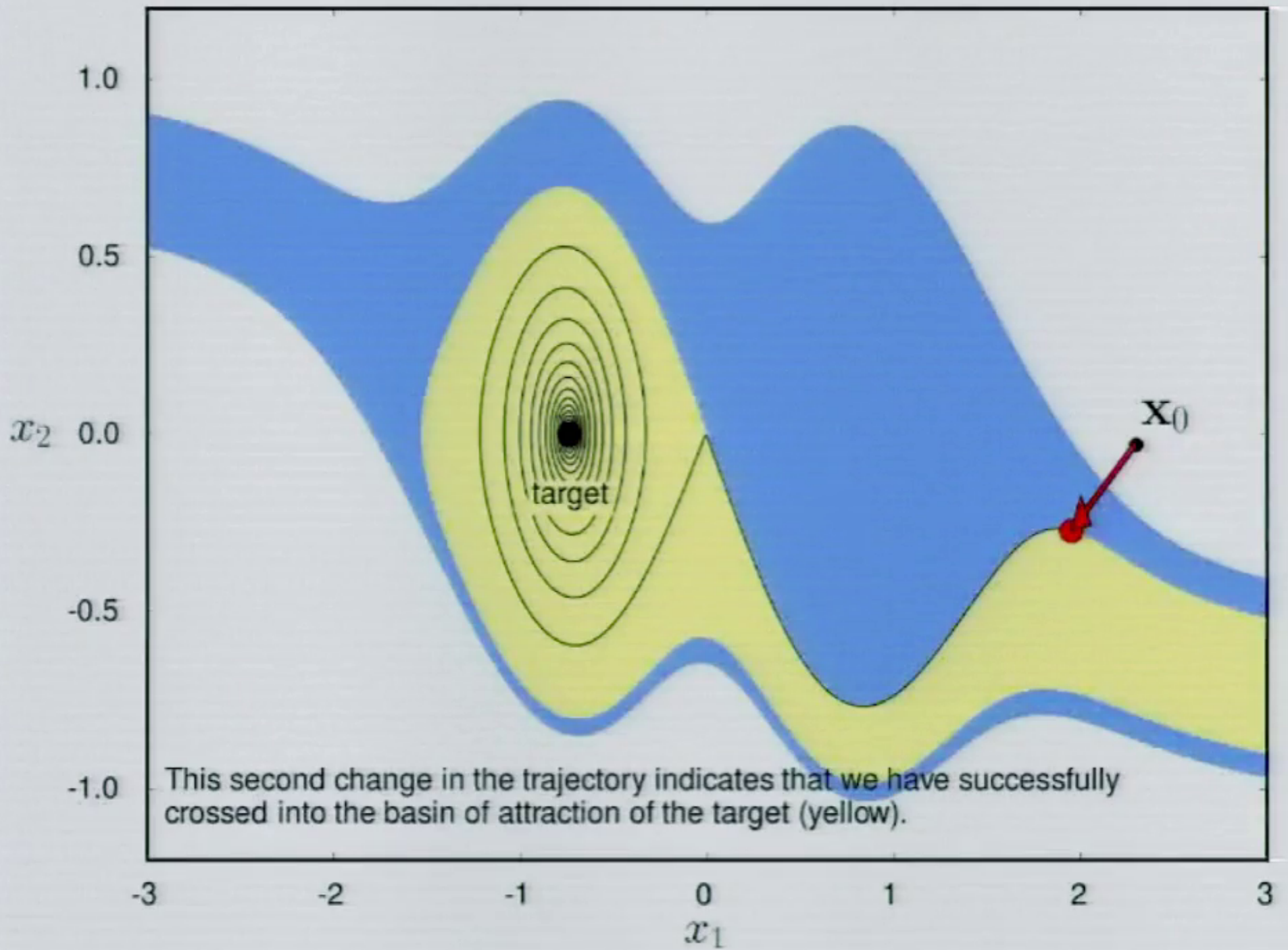




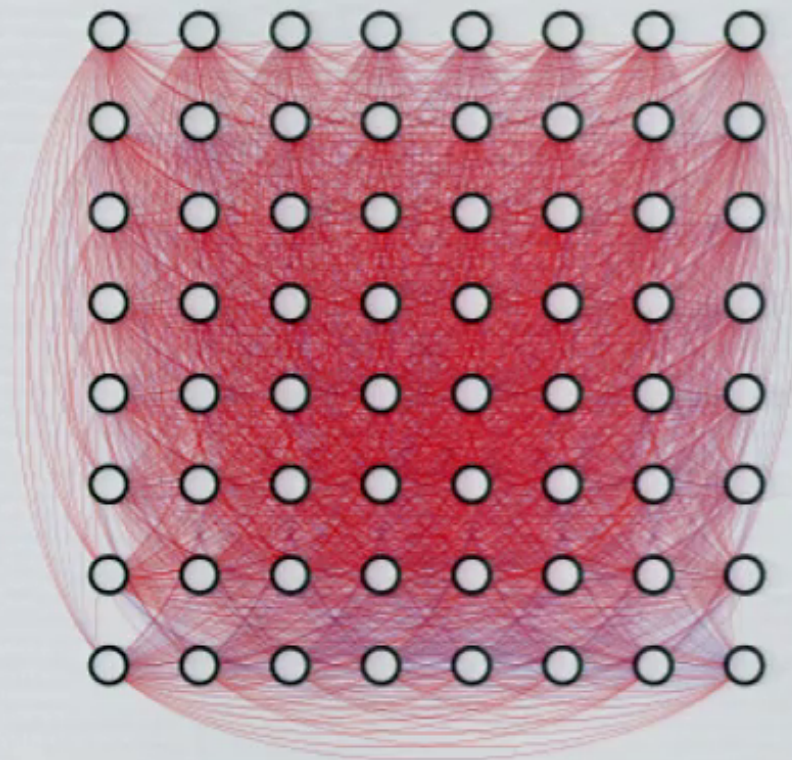
We again follow the current state as it is perturbed to push the orbit closer to the target. As before, only decreases in either coordinate are allowed.



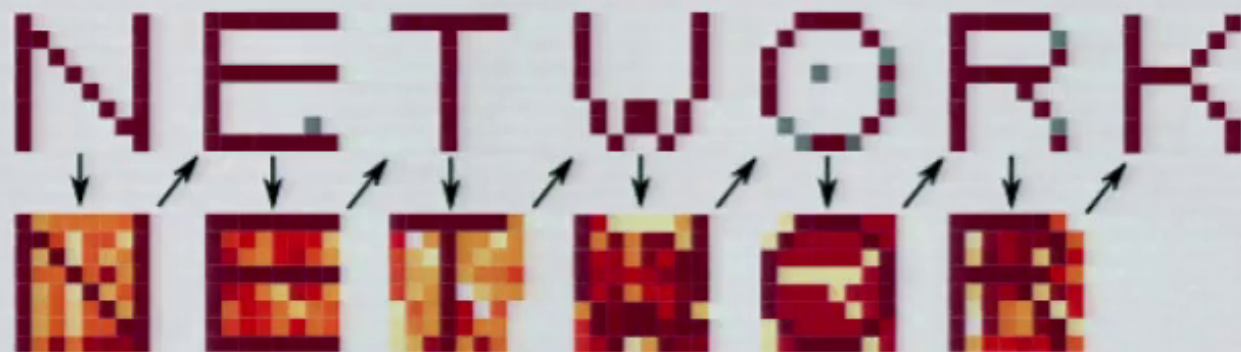




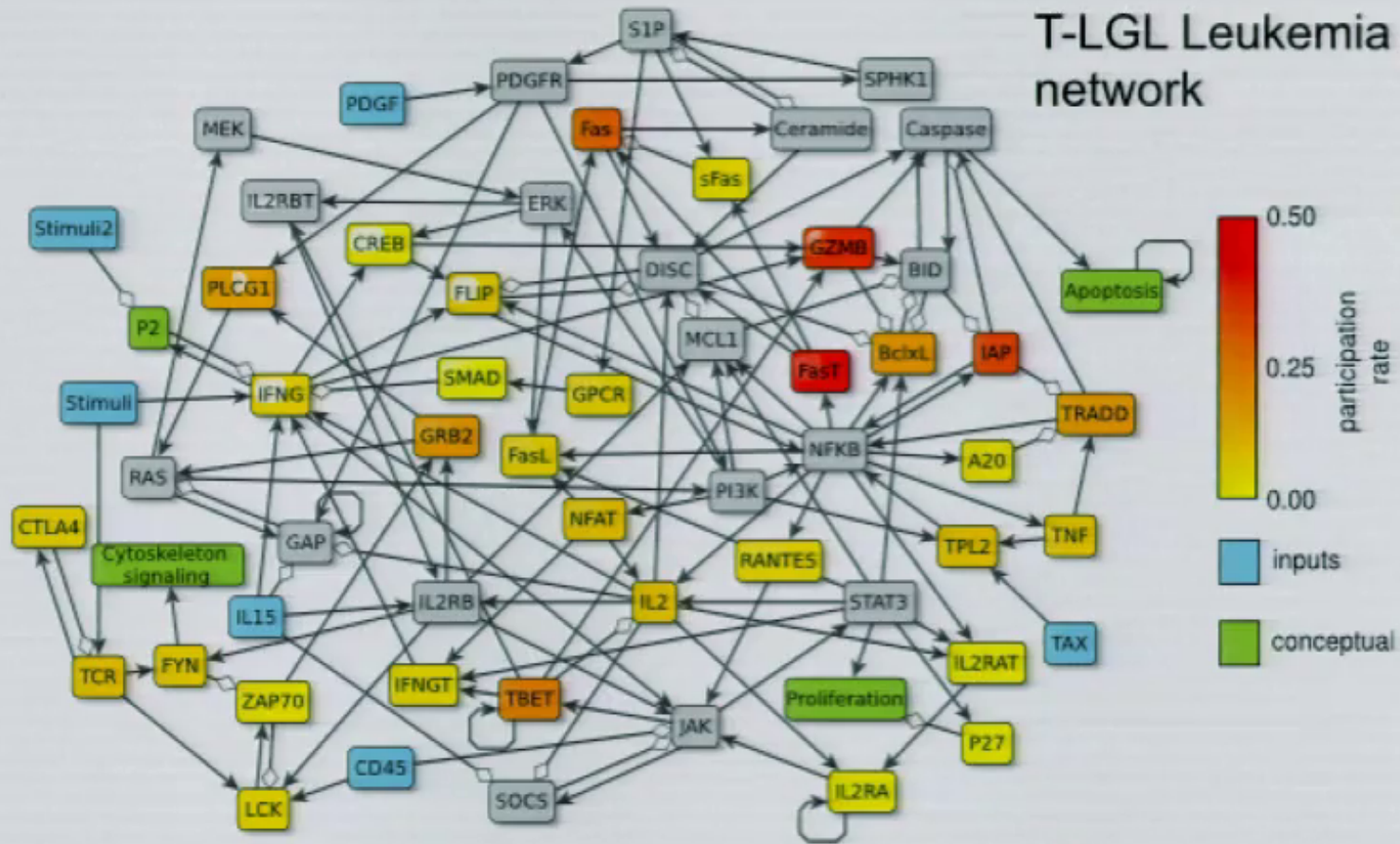
Application to Associative-Memory Networks



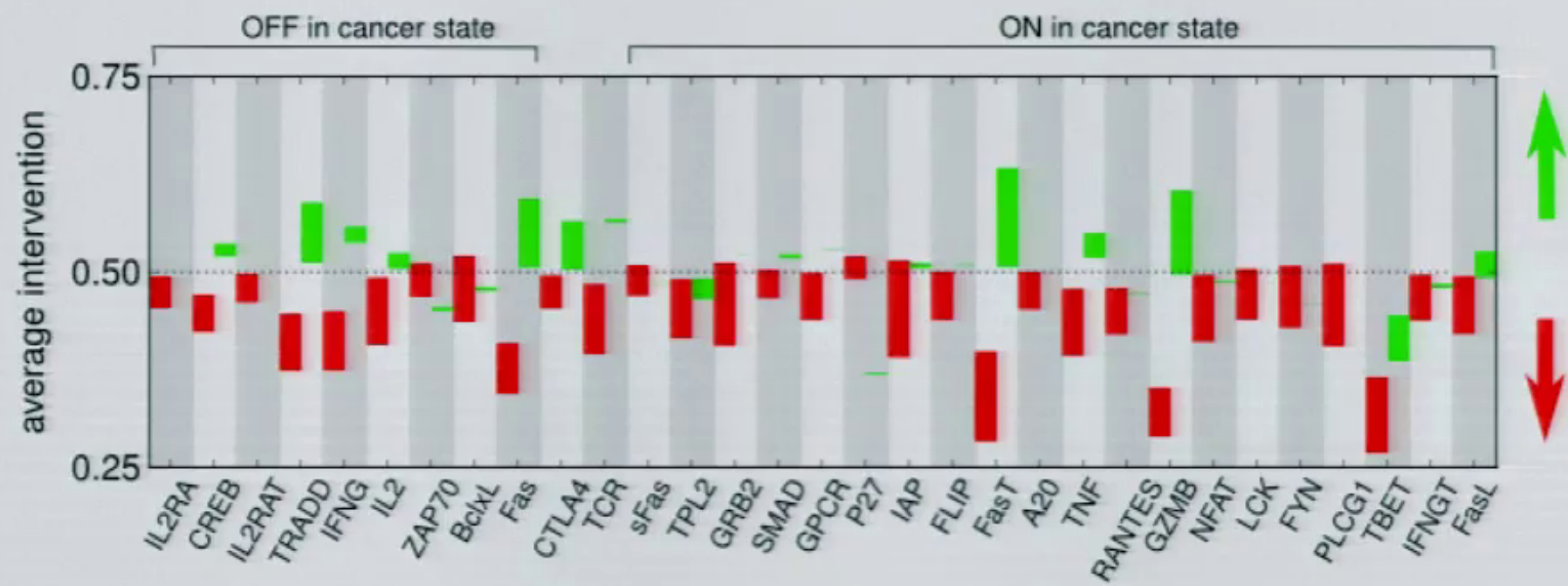
Pattern stored
"NETWORK"



Application to the Identification of Therapeutic Interventions

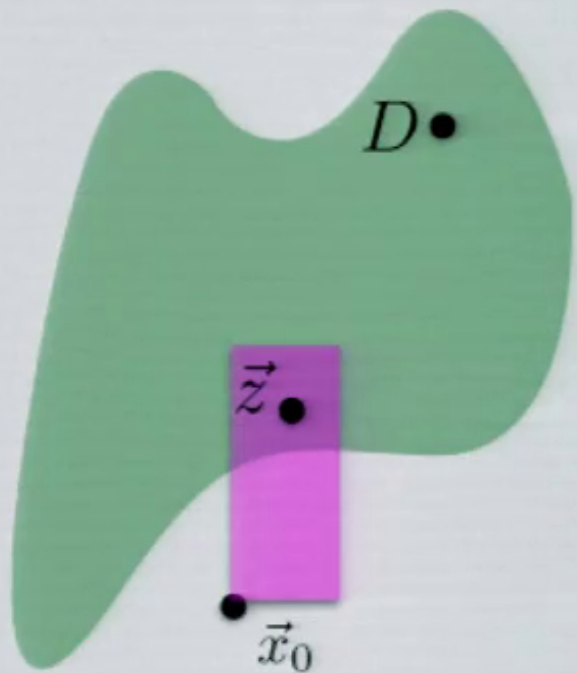


Application to the Identification of Therapeutic Interventions

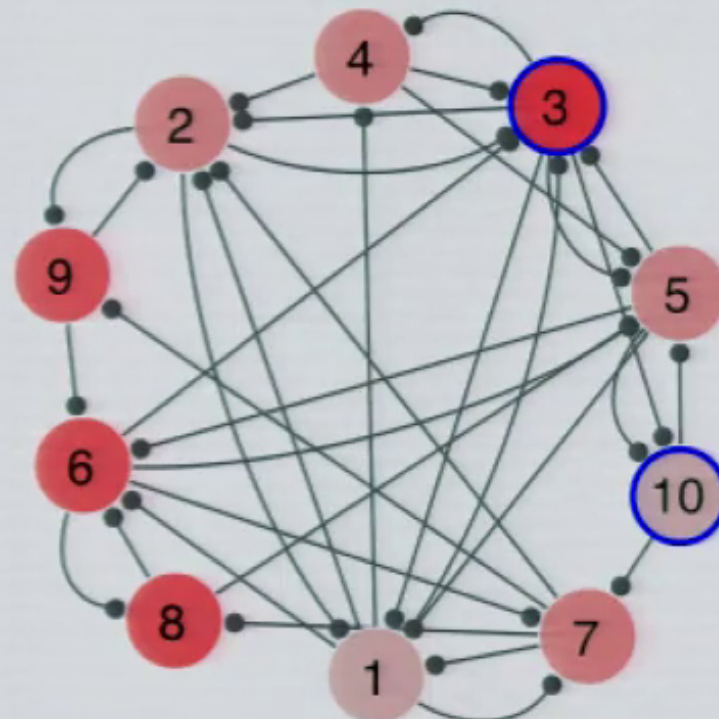


Size and orientation of interventions

Scheduling of Interventions

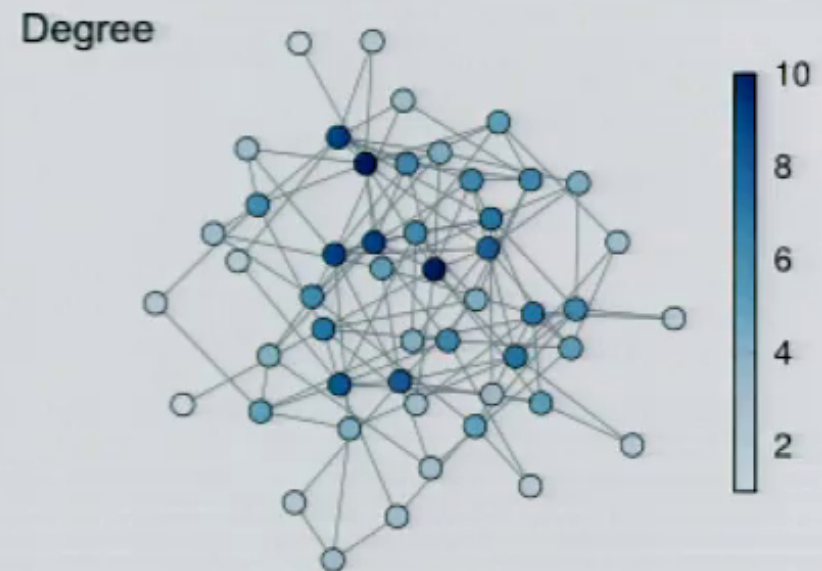
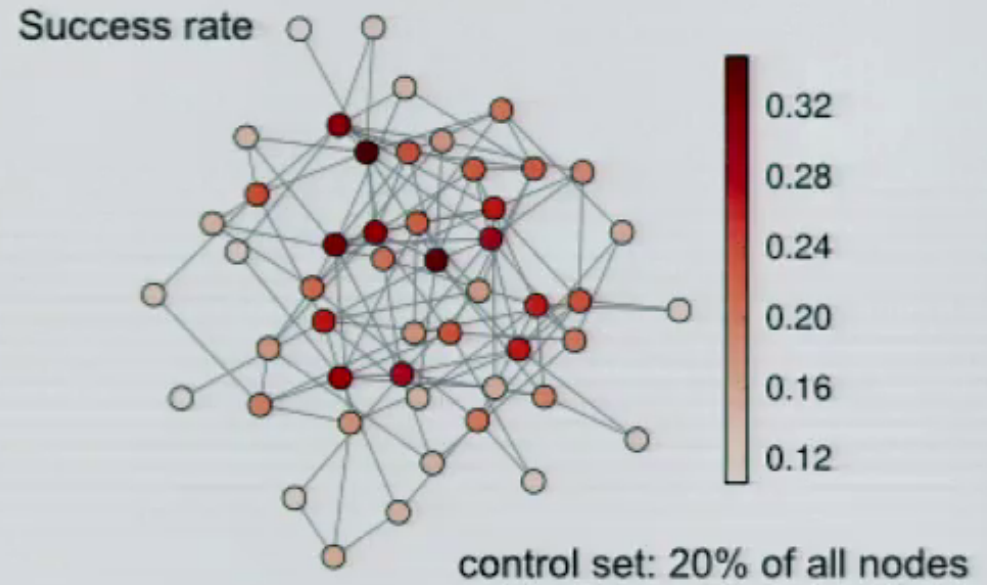
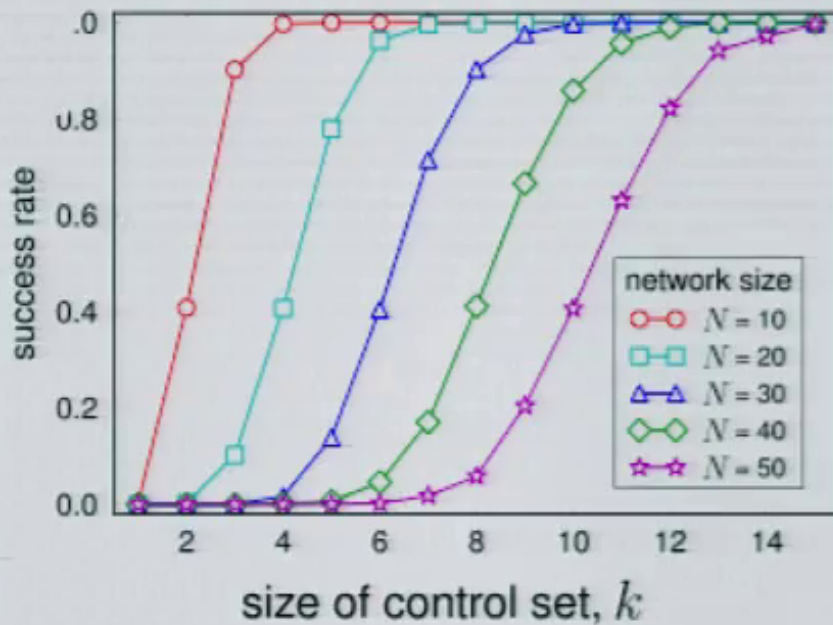


Lotka-Volterra Model

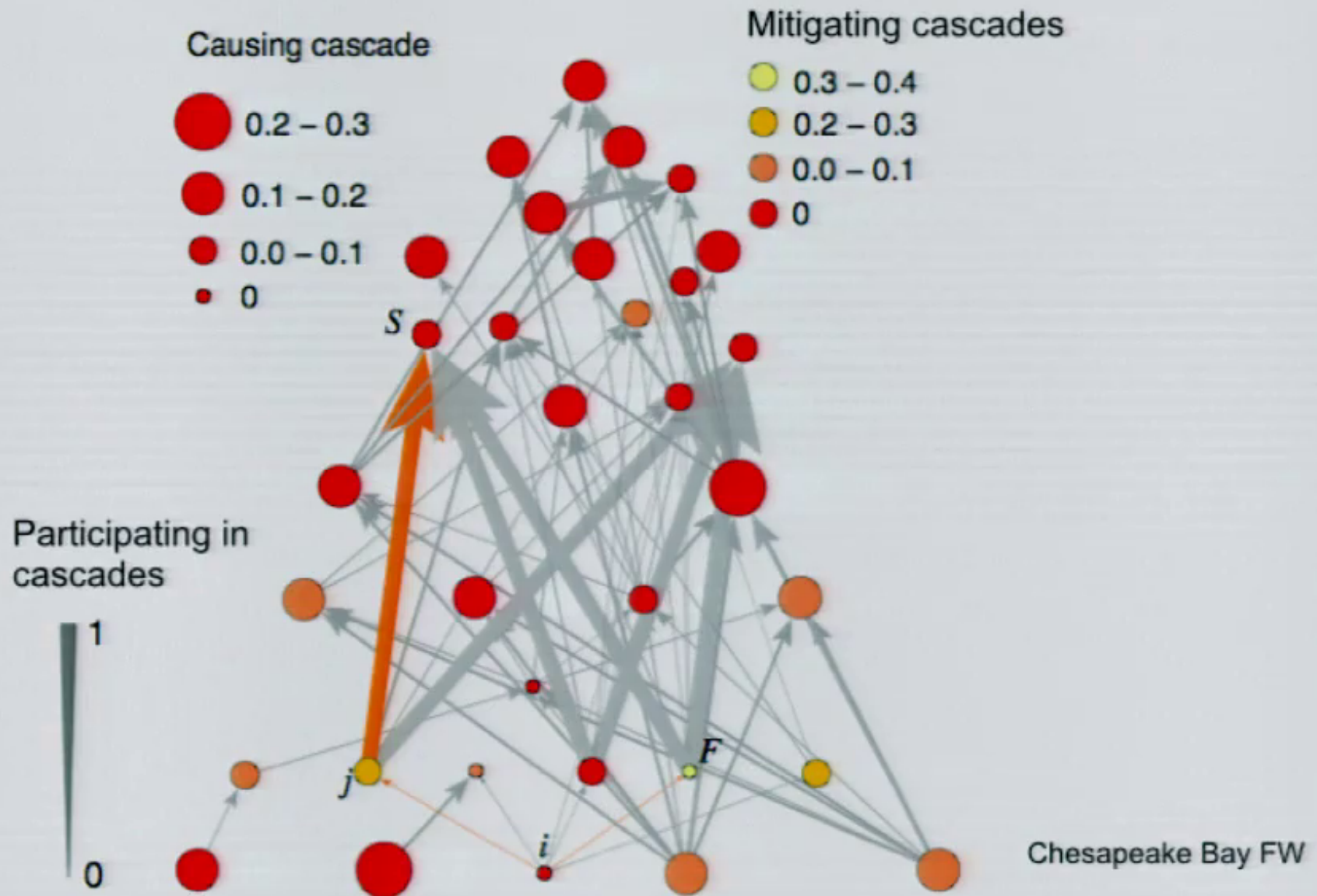


Relations with Network Structure

Randomly selected nodes



Mitigation of extinctions in food webs



C Extensions

Continuous interventions, e.g., formulated in terms of optimal control

Closed-loop control benefiting for real-time feedback

Scenarios in which the state of the system is only partially known

Aleksandar Haber

Model-independent approaches, based entirely on data

Thomas Wytock

Control based on parameter manipulation

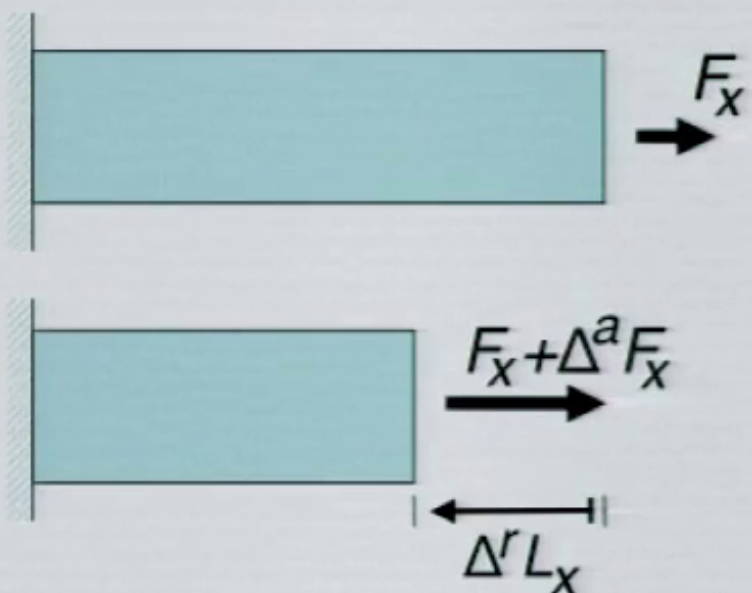
Ferenc Molnar: NS15 Sun 14:30-15:00 PM

Control of noise-induced transitions

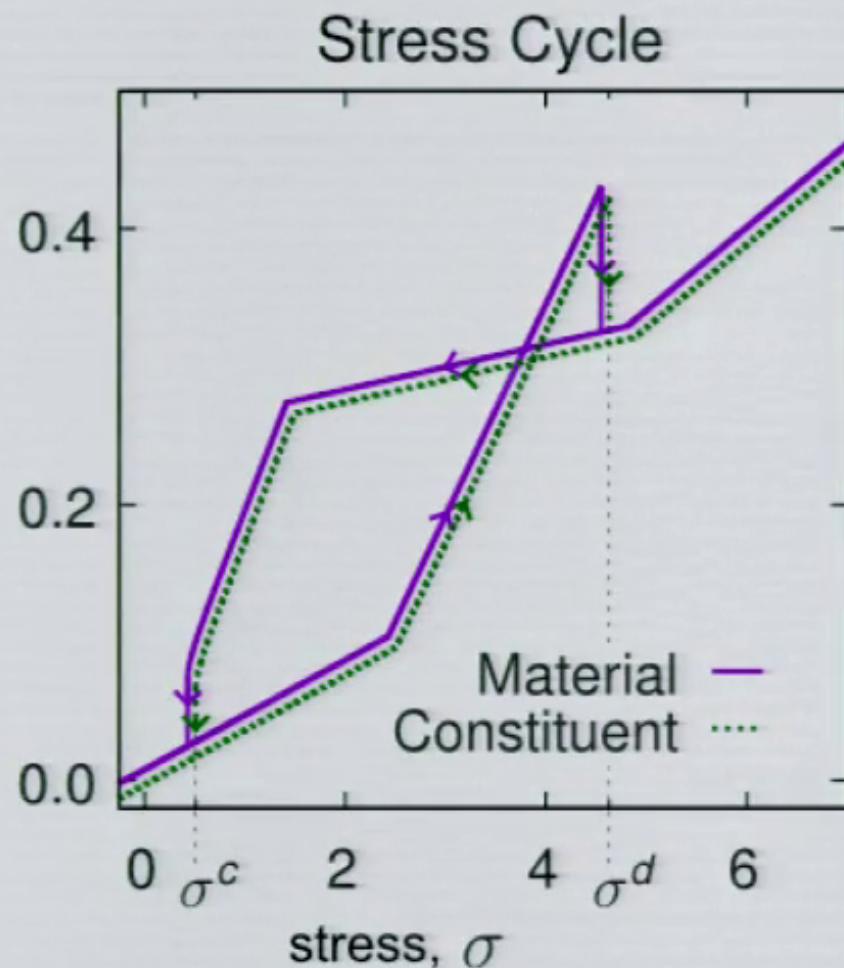
Daniel Wells: CP16 Mon 3:45-4:00 PM

Control “by Design”

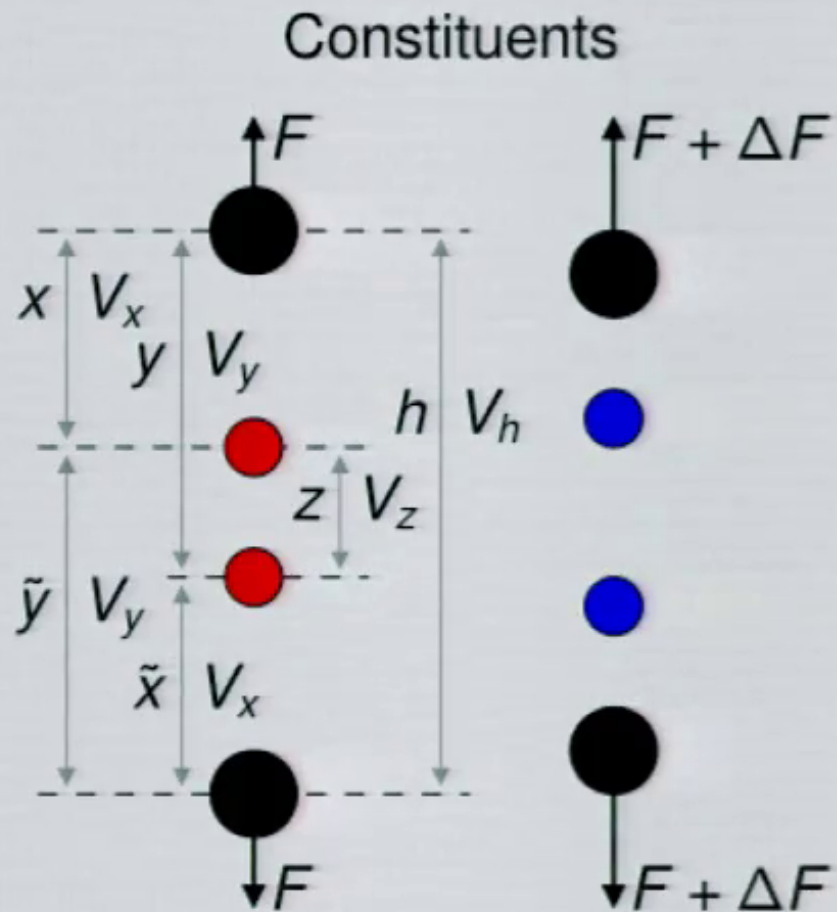
The example of negative compressibility transitions



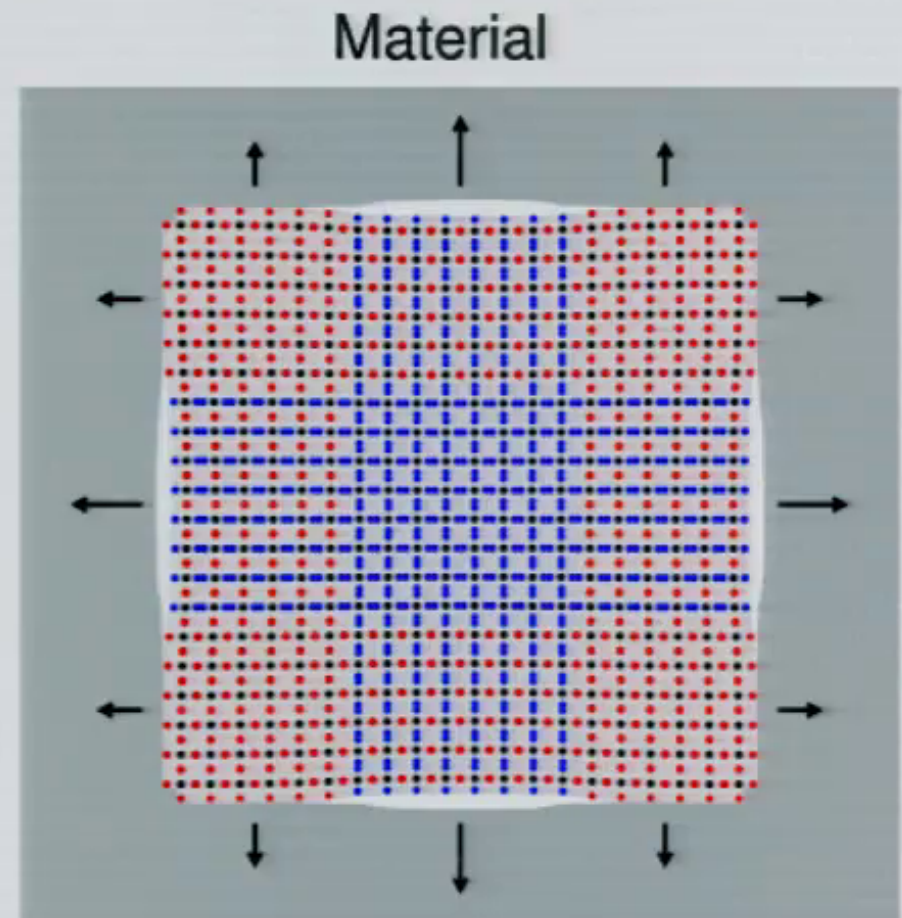
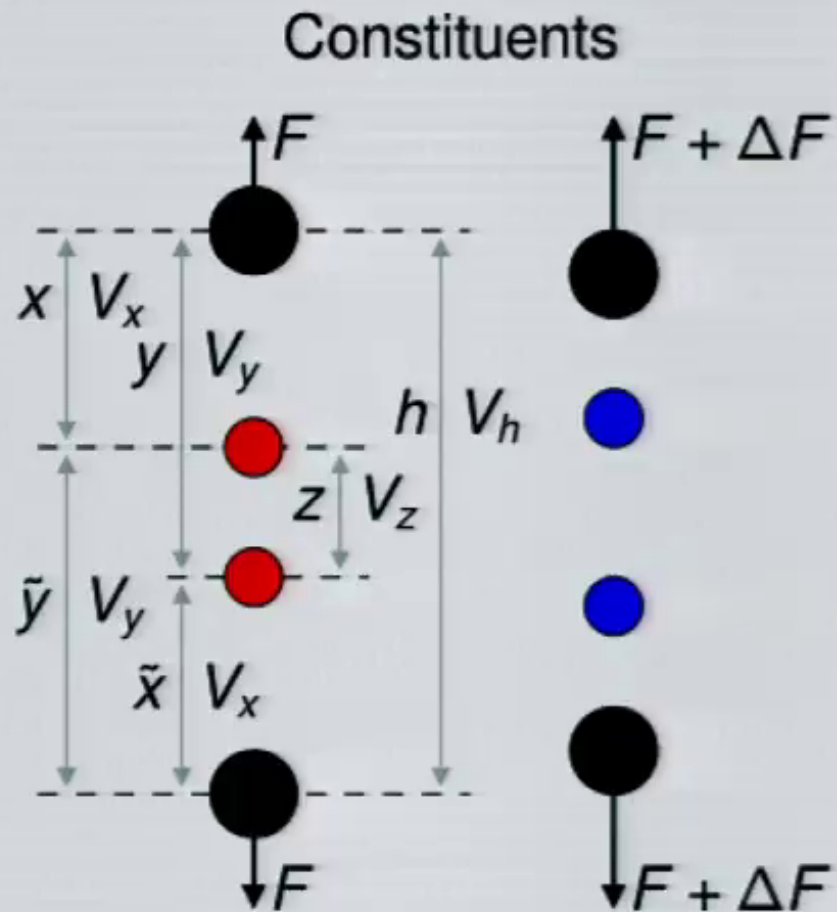
strain, ε

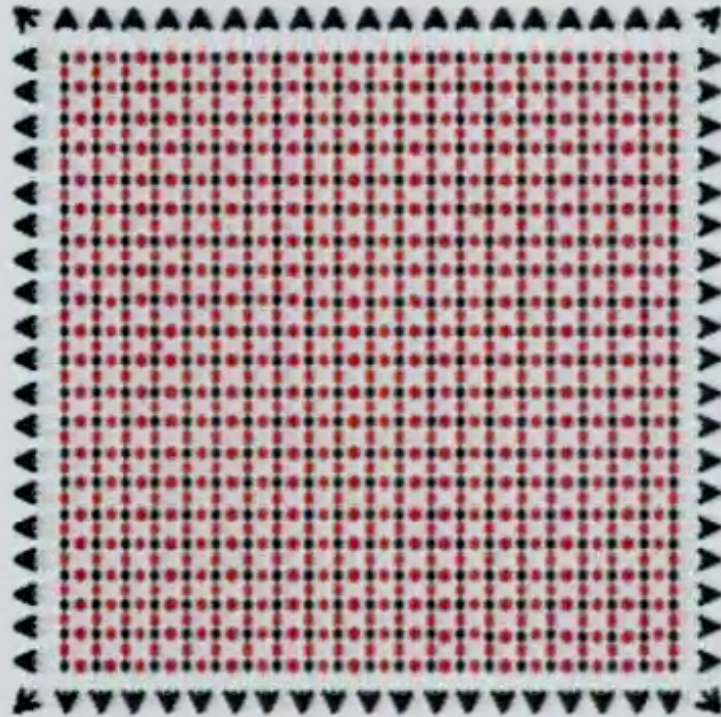


Negative compressibility transitions

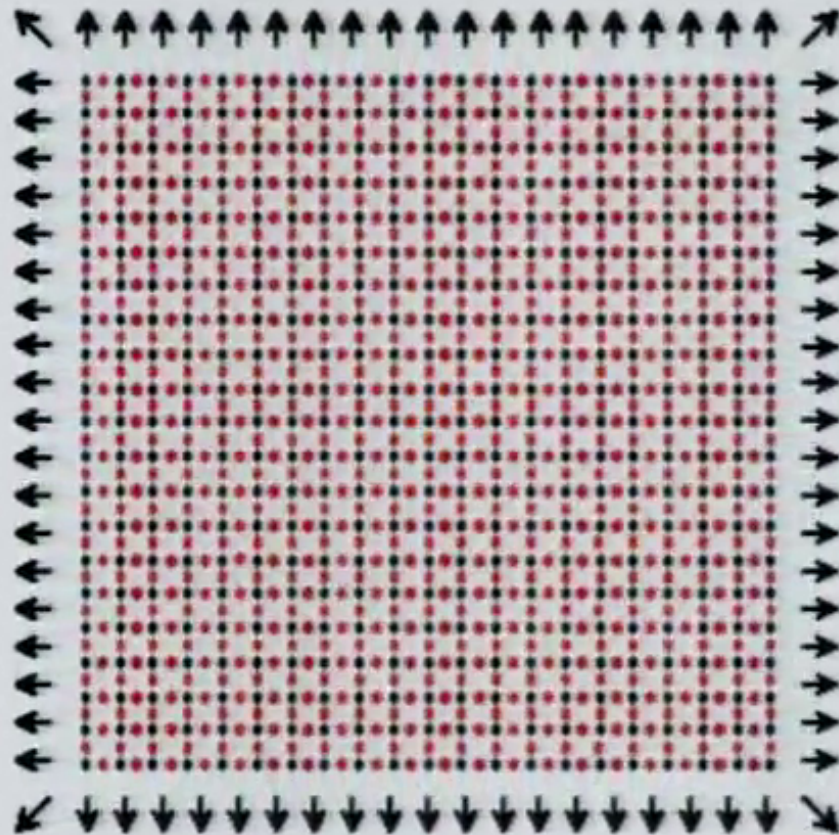


Negative compressibility transitions

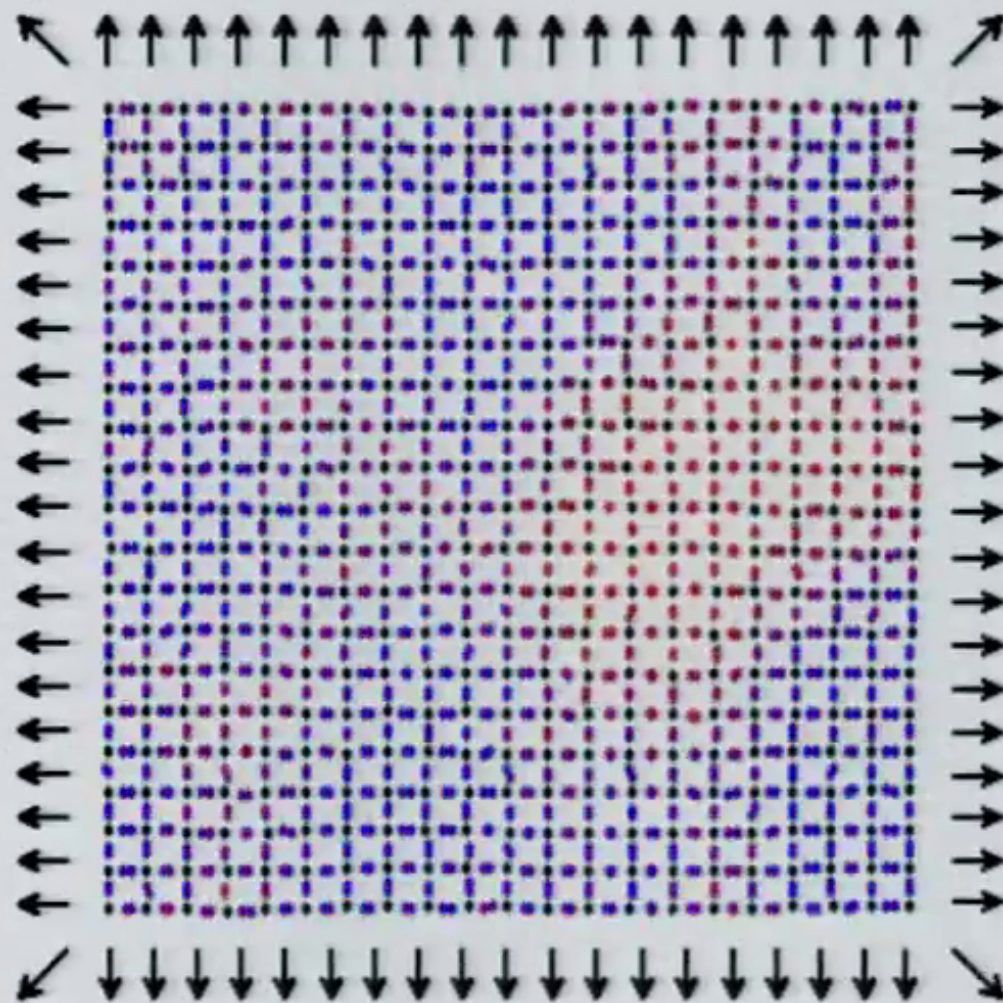




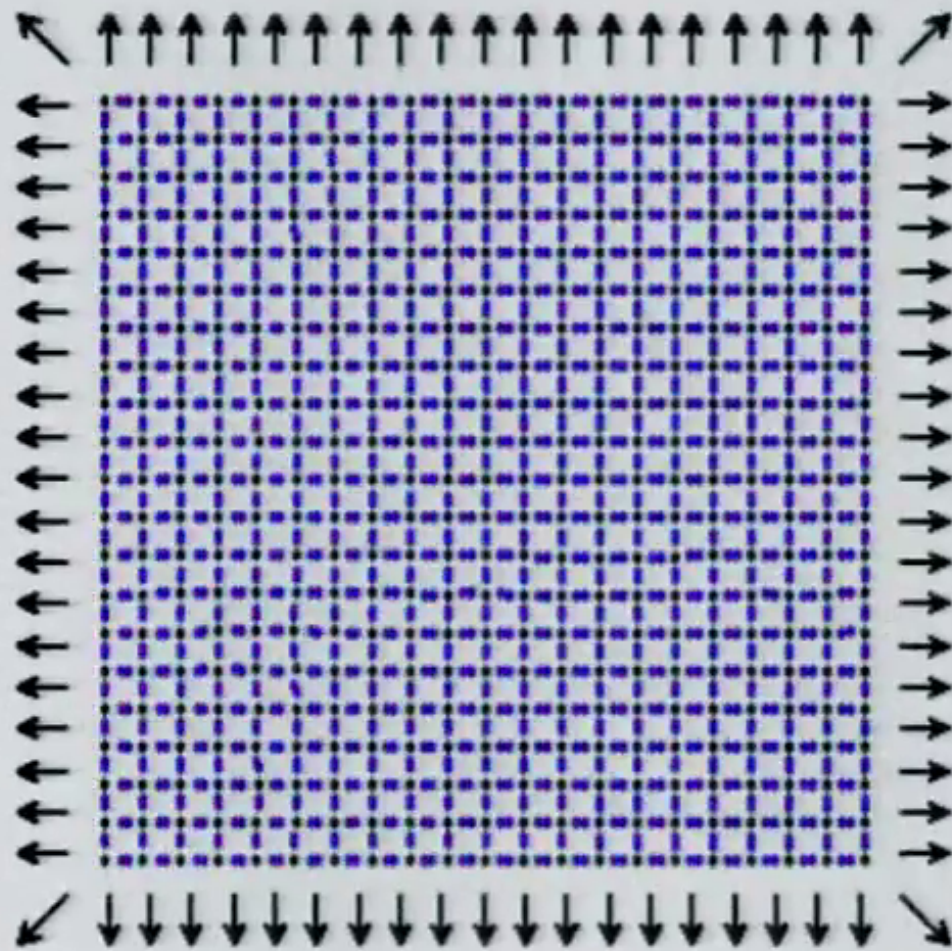
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



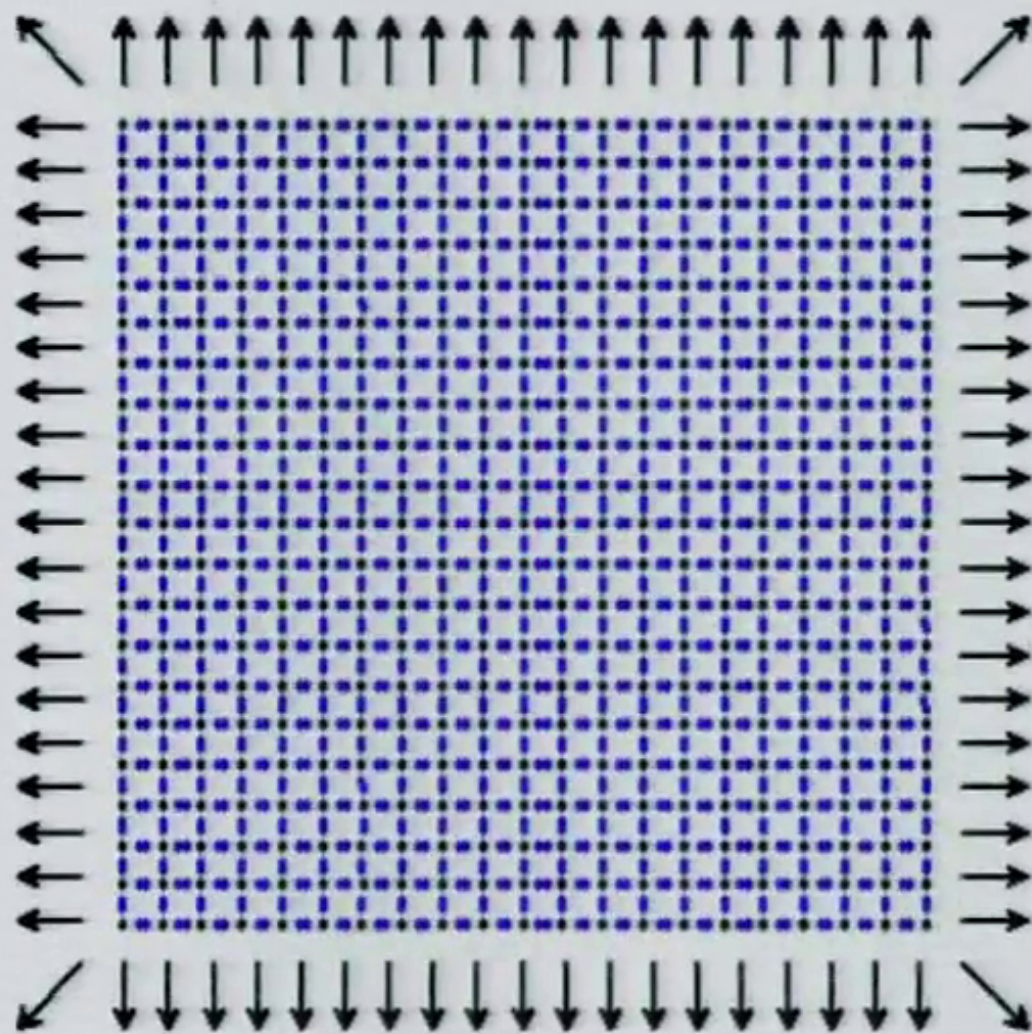
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



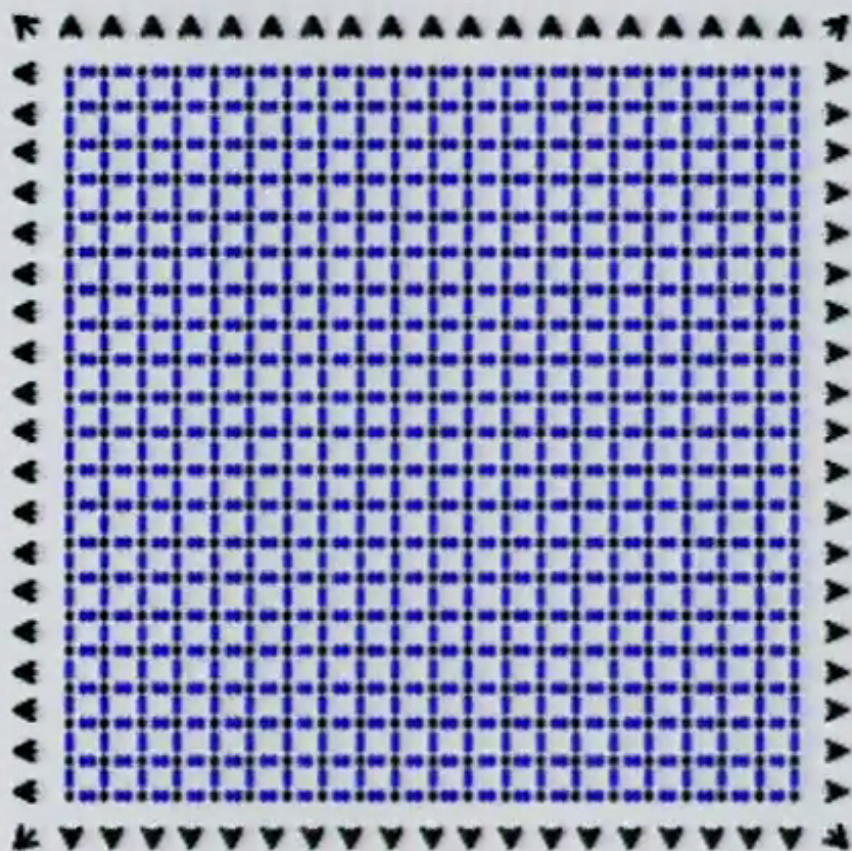
20 × 20 unit cells
temperature $T = 10^{-4}T_c$
cycle time $\tau = 10^{1.5}\tau_V$



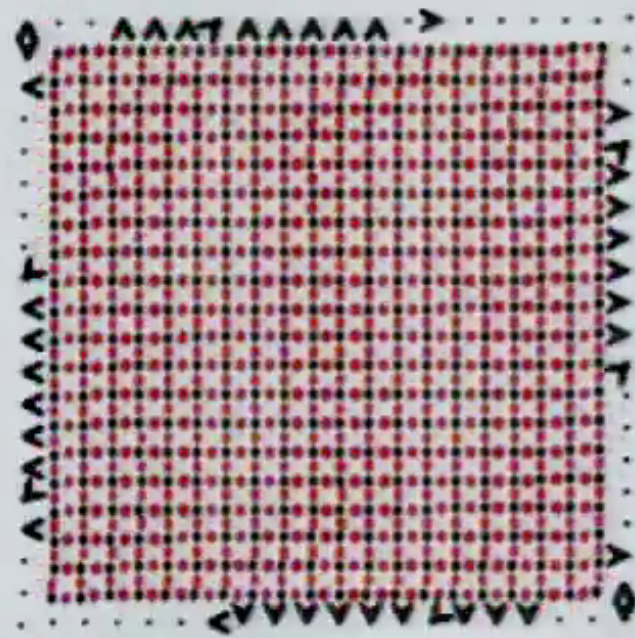
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



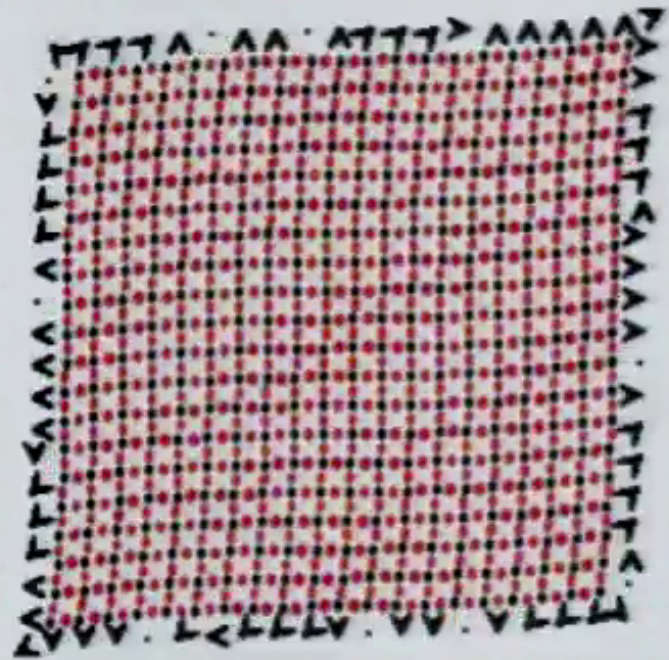
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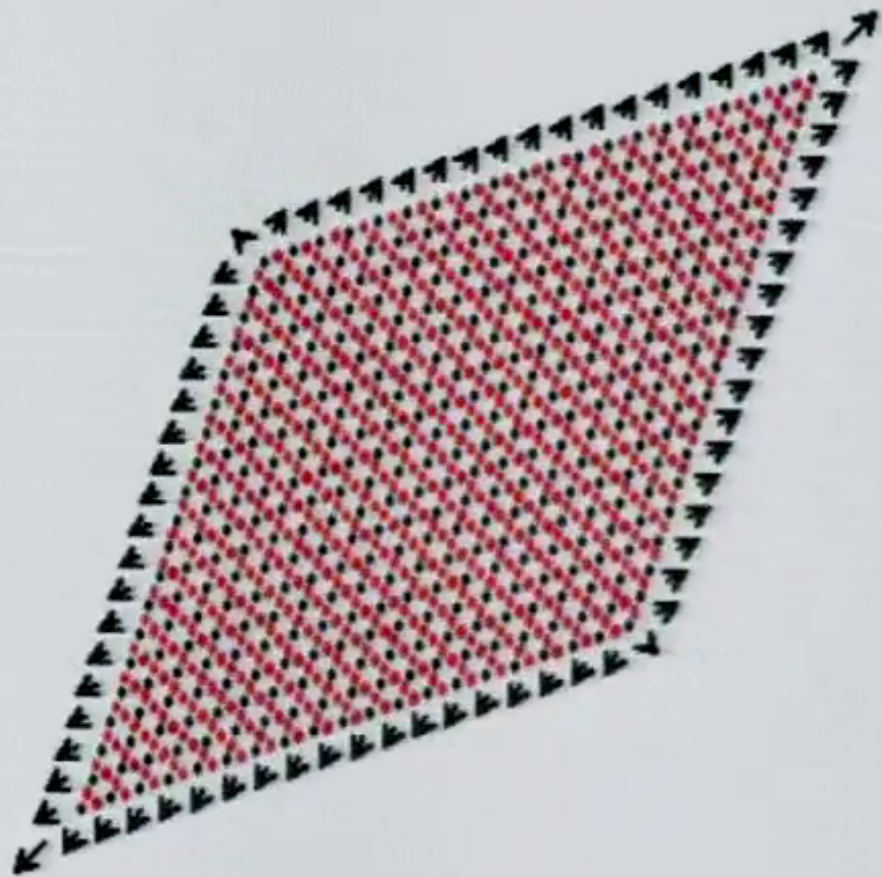
20×20 unit cells
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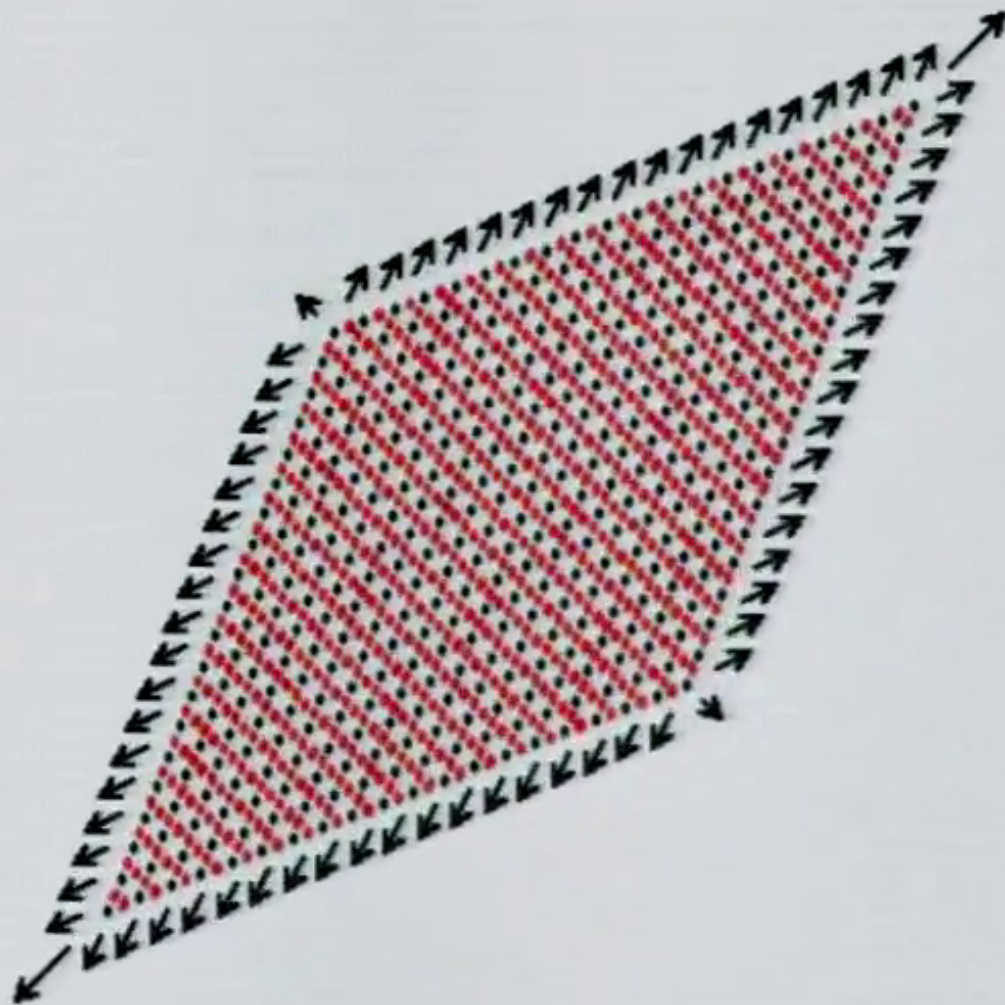
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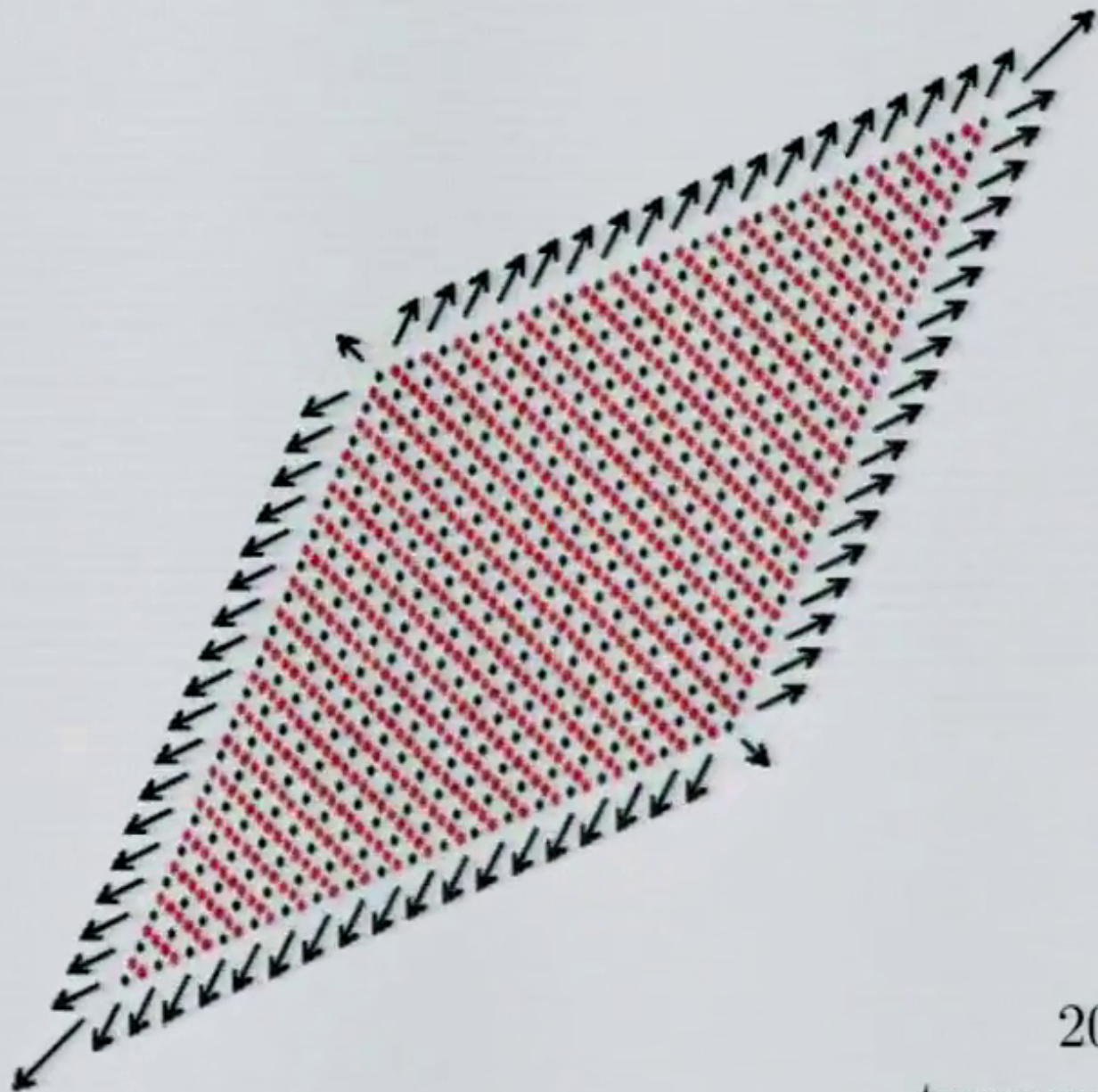
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
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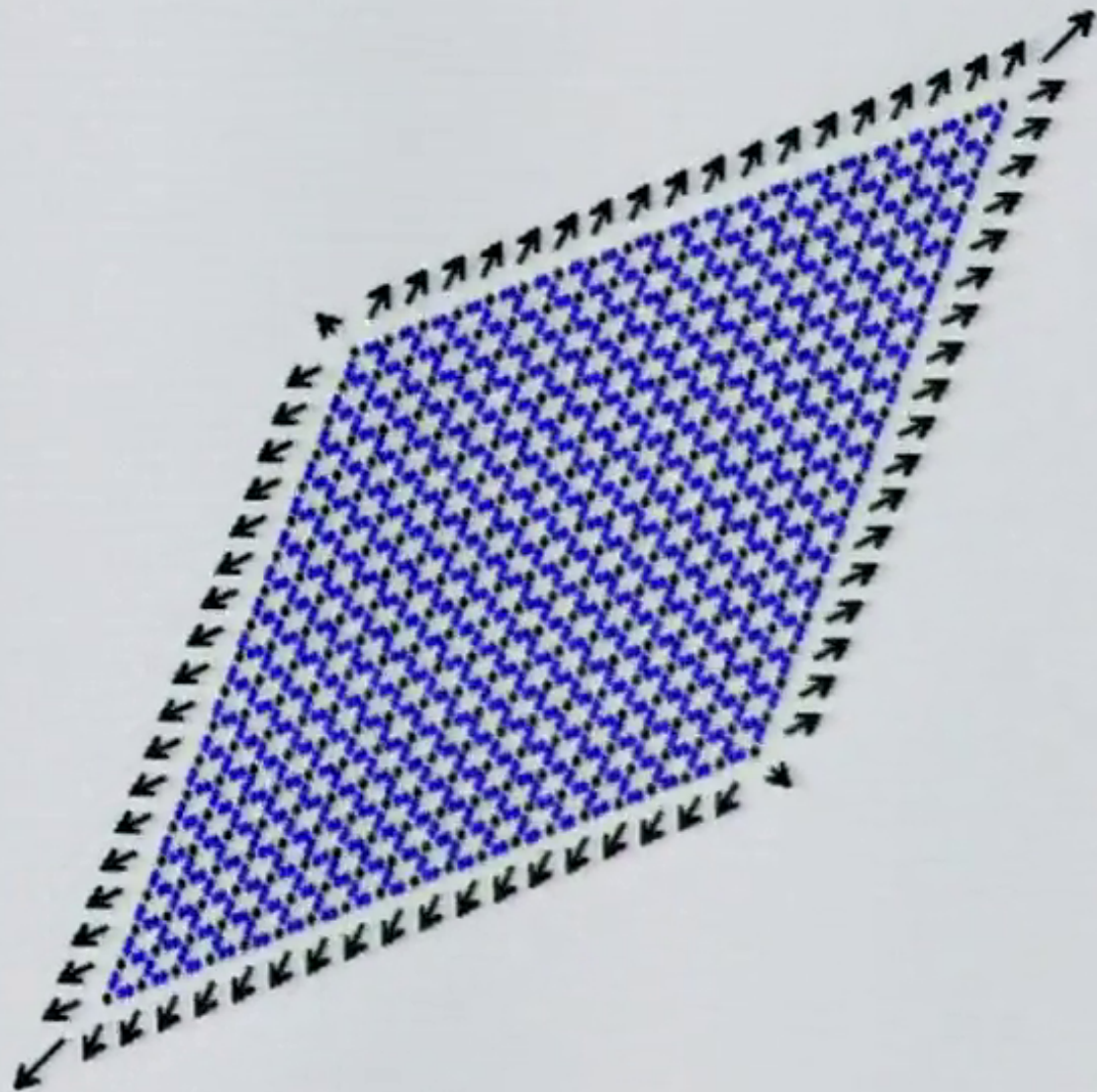
20×20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



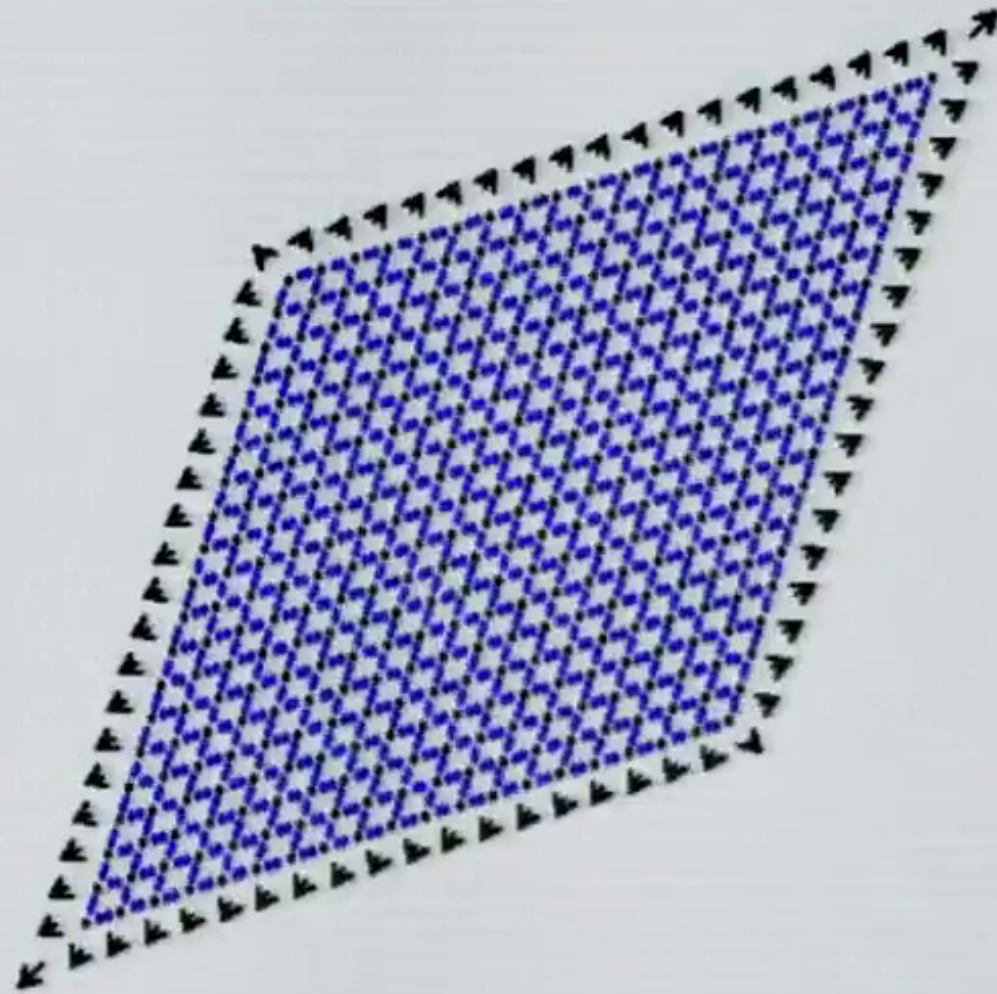
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



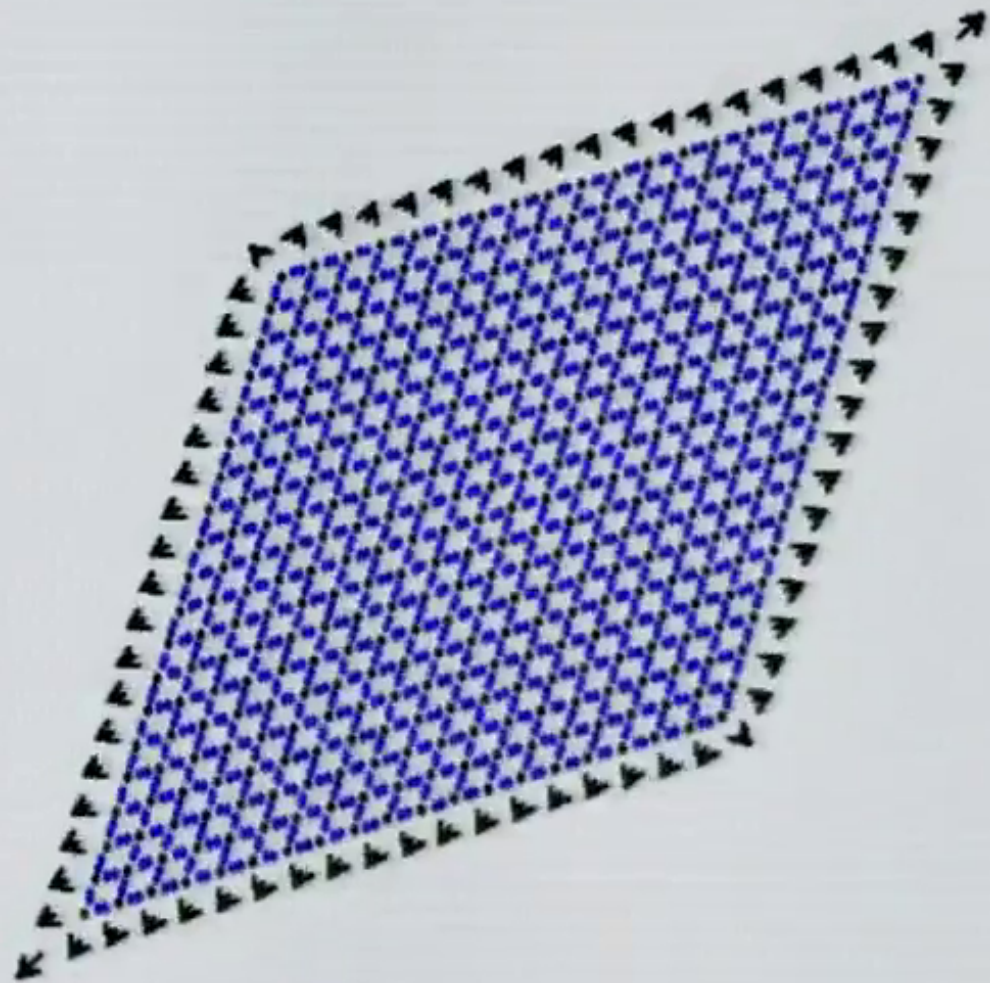
20×20 unit cells
temperature $T = 10^{-4}T_c$
cycle time $\tau = 10^{1.5}\tau_v$



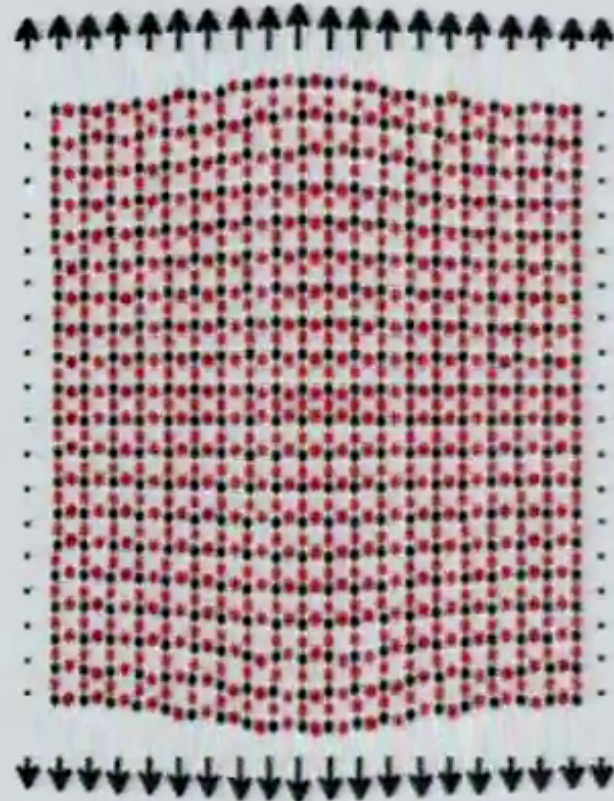
20×20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



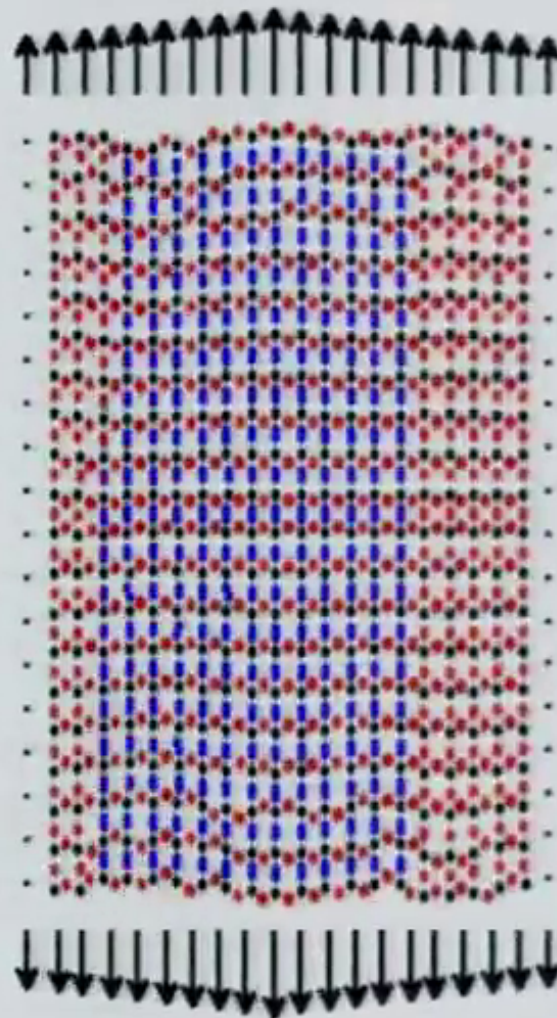
20×20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



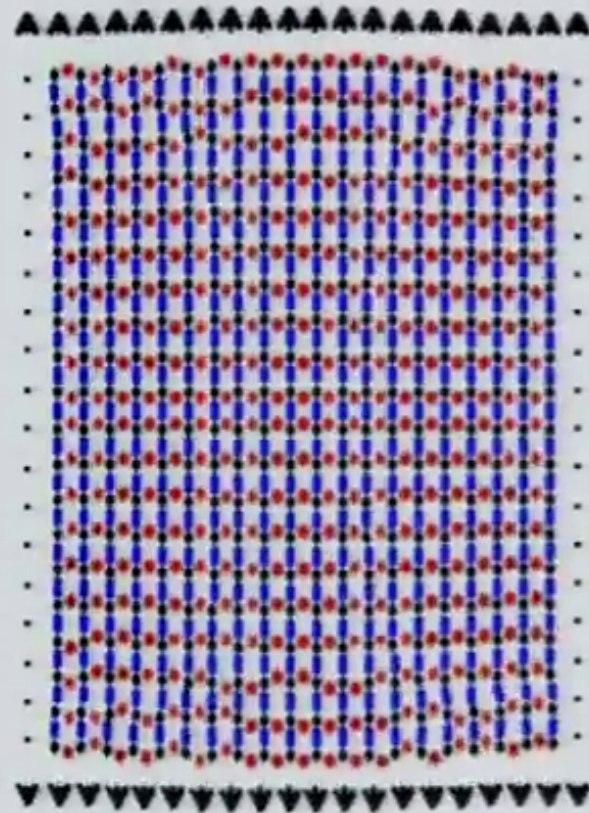
20×20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



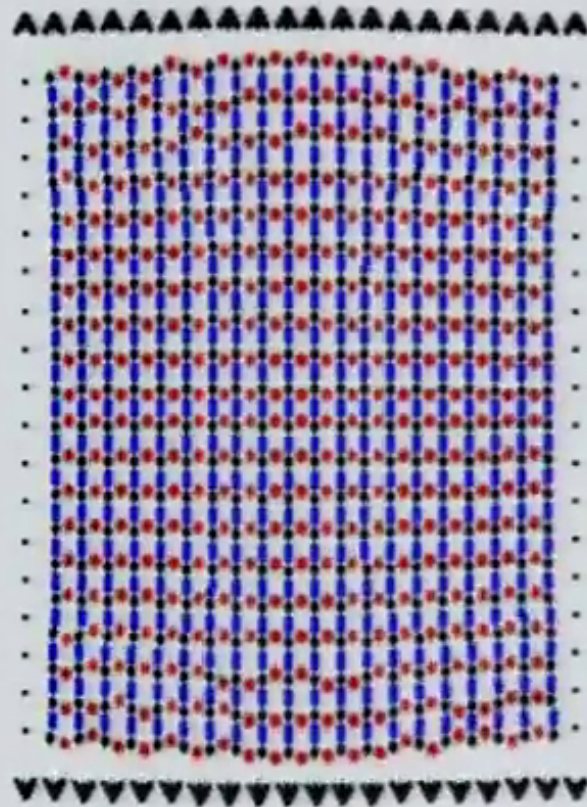
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



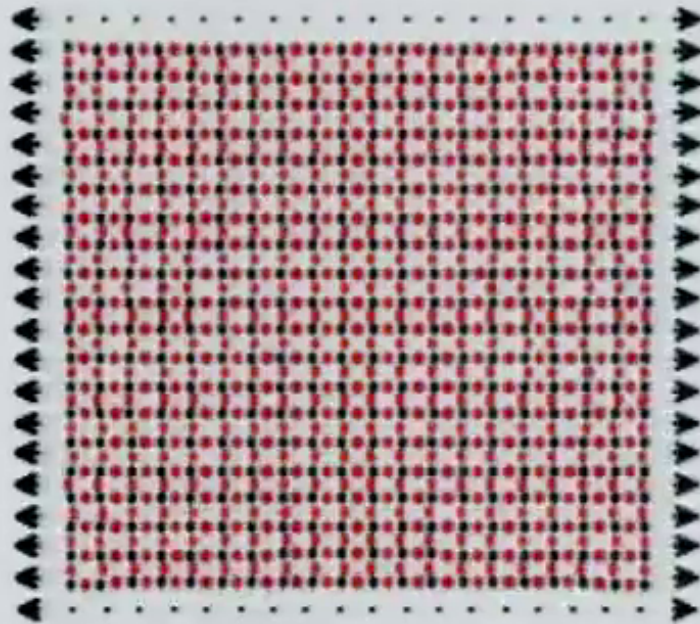
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



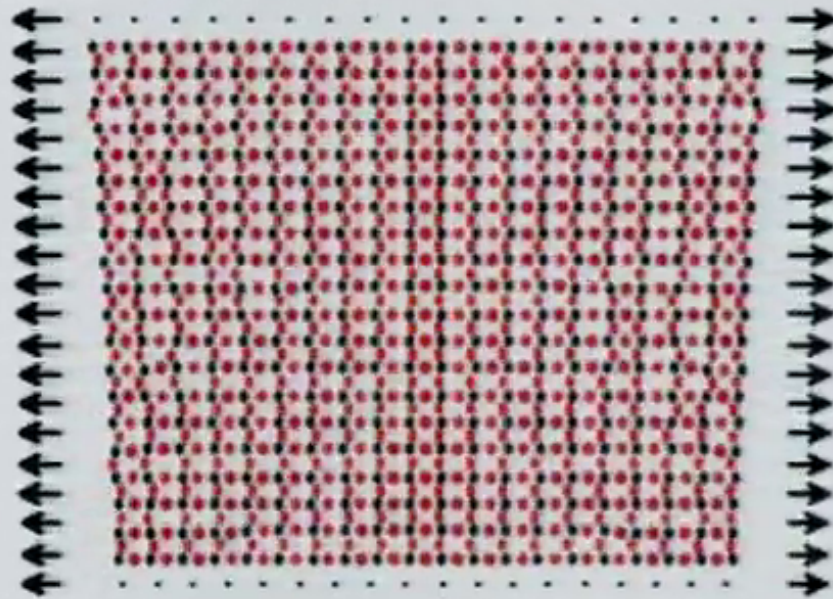
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



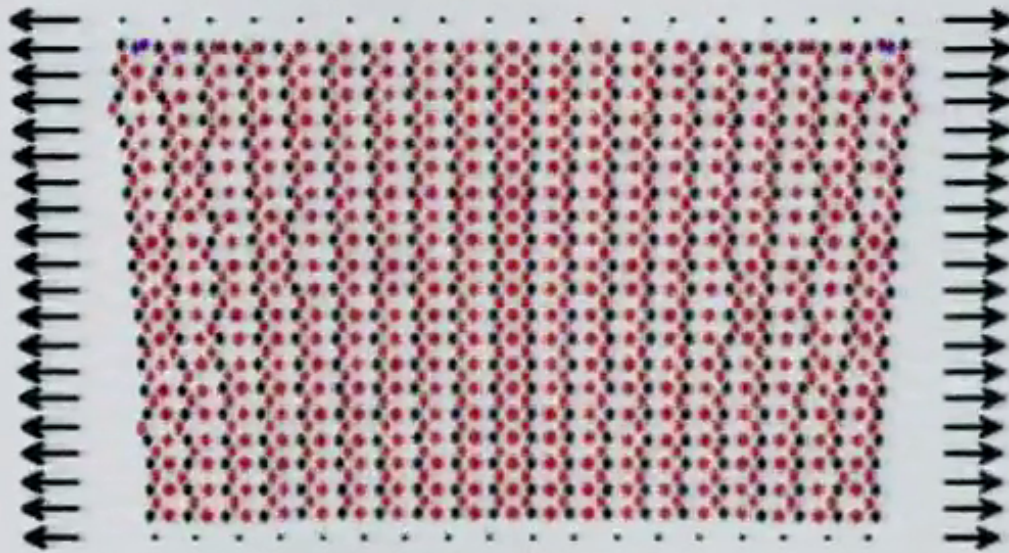
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



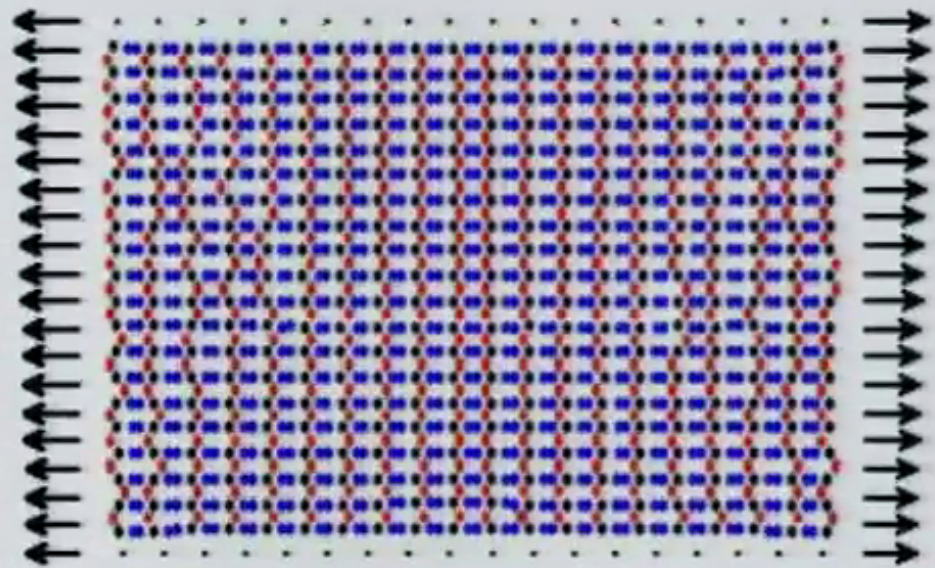
20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$



20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_0$



20×20 unit cells
temperature $T = 10^{-4}T_c$
cycle time $\tau = 10^{1.5}\tau_v$



20 × 20 unit cells
temperature $T = 10^{-4}T_0$
cycle time $\tau = 10^{1.5}\tau_V$