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# Koopman Performance Analysis of Nonlinear Networks

Nader Motee

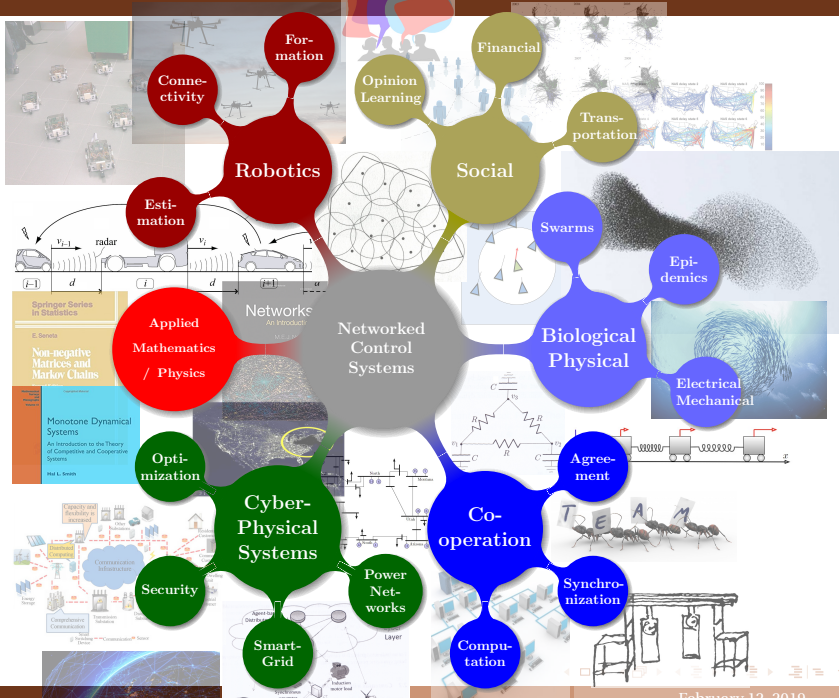
Joint Work With:

**H.K. Mousavi, C. Somarakis, and Q. Sun**

Department of Mechanical Engineering and Mechanics

Lehigh University

IPAM Workshop: Operator Theoretic Methods in Dynamic Data Analysis and Control  
February 12, 2019



# Prototypical Cooperative Protocol : *Agreement*

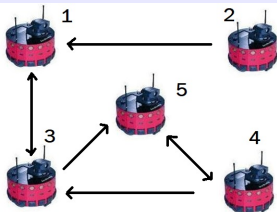
Network of  $n$  agents.

- Agent  $i \in \{1, \dots, n\}$  has state  $x_i \in \mathbb{R}$ .
- Restricted sharing and interacting capabilities (local / nearest neighbors).
- Autonomous computation / state update.

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Design feedback control so that

$$x_i(t) \rightarrow c^* \text{ as } t \rightarrow +\infty$$



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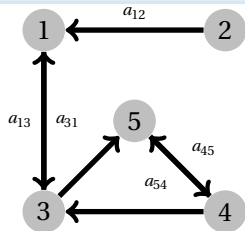
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$$u_i = \sum_{j \in N_i} a_{ij} (x_j - x_i)$$



$$N_1 = \{3\}, N_2 = \{1\}, N_3 = \{1, 5\}, \\ N_4 = \{3, 5\}, N_5 = \{4\},$$

$$a_{ij} \geq 0, a_{ii} = -\sum_{j \neq i} a_{ij}$$

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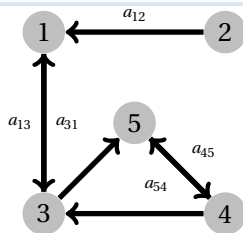
$$x_i(t) \rightarrow c^* \text{ as } t \rightarrow +\infty$$

$$u_i = \sum_{j \in N_i} a_{ij} (x_j - x_i)$$

$$\dot{x}(t) = -Lx(t)$$

$$x = e^{-Lt}x_0 \Rightarrow \lim_{t \rightarrow +\infty} x_i(t) = \frac{1}{n} \sum_{j=1}^n x_0^{(j)}$$

$$\dot{x}_i = u_i$$



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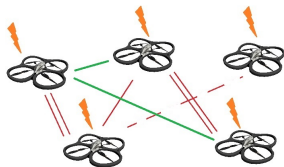
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# Performance & Robustness in Dynamic Networks

## From Stability to Systemic Risk : **The Role of Disturbances.**

Network + Uncertainty = ?

- Reaction in presence of noise.
- Notions / Metrics of Systemic Performance.
- Tractability / Scalability.
- Metric-Based Network Synthesis.



**w/o noise**  $\bar{x} = (\bar{x}^{(1)}, \dots, \bar{x}^{(5)})$

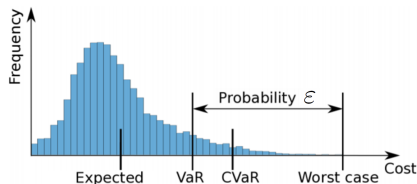
**w noise**  $x_t = (x_t^{(1)}, \dots, x_t^{(5)})$

I/O  $\mathcal{H}_2$  - norm [aggregate variability]

$$\mathcal{H}_2 = \lim_{t \rightarrow +\infty} \mathbb{E} [\| (x_t - \bar{x}) \|_2^2]$$

## Definition

A functional that assigns to a variable, an index of the level of encapsulated uncertainty.



*Problem:* High values of  $z(\omega)$  are undesirable.

How “dangerous” is  $z$  ?

● Expectation

$$\mathbb{E}[z(\omega)]$$

● Worst-case

$$\sup_{\omega} z(\omega)$$

● Variance

$$\mathbb{E}[(z(\omega) - \mathbb{E}[z(\omega)])^2]$$

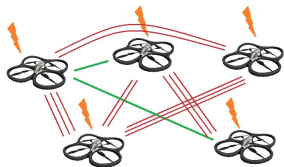
● Value-at-Risk

$$\mathcal{R}_{\varepsilon}(z) = \inf \{ \delta \in \mathbb{R} : \mathbb{P}(z > \delta) < \varepsilon \}$$

# The effect of information flow on network resilience.

## Mainstream Connectivity Principle

*The Stronger ... The Better !*



$$\dot{x}_t = -L x_t + \xi_t$$

$$\text{Output : } y_t^{(i)} = x_t^{(i)} - \frac{1}{n} \sum_i x_t^{(i)}$$

## Theorem

$$\mathcal{H}_2 = \lim_{t \rightarrow \infty} E[\|y_t\|_2^2] \propto \Xi_G = n \sum_{i=2}^n \frac{1}{\lambda_i(L)}$$

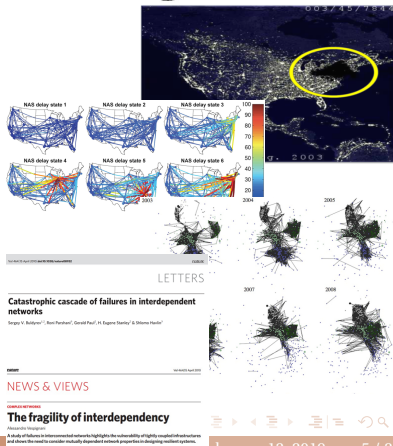
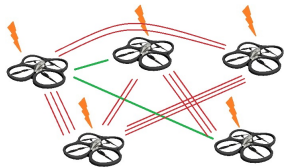
Increase weights/links...make laplacian eigenvalues larger...take  $\Xi_G$  (i.e.  $\mathcal{H}_2$ ) down....

# The effect of information flow on network resilience.

## Mainstream Connectivity Principle

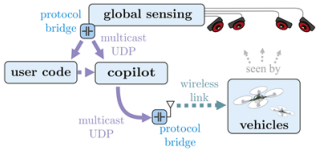
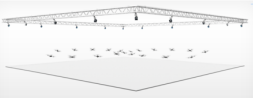
*The Stronger ... The Better !*

- Valid...in Principle!
- Real-world cases (and research) demonstrate otherwise.
- Types of inter-dependencies (dynamic scale/complexity).
- Inherent limitations/deficiencies.
- Sources of perturbations.

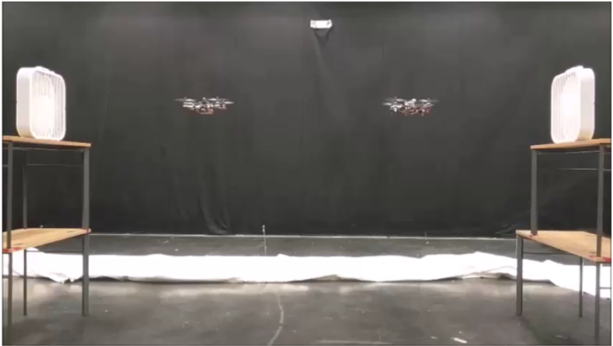


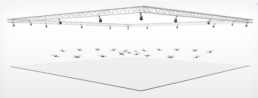
# DISTRIBUTED CONTROL AND DYNAMICAL SYSTEMS LABORATORY

Exploring new paradigms for analysis and synthesis of complex engineering networks



$$\mathbf{x} = (x_1, x_2)^T \in \mathbb{R}^6$$

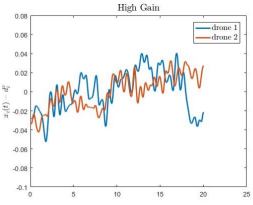
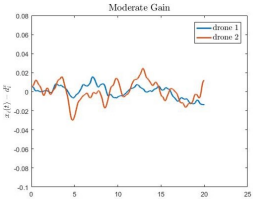
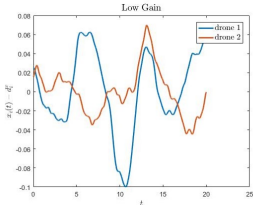




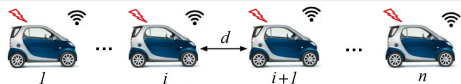
low  $a$

moderate  $a$

high  $a$



# The Platooning Problem [IEEE-TAC'19-c, ecc'19, cdc'18-b]

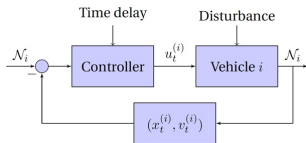


**Problem:** Finite number of vehicles aim to align their velocities so as to travel along a line within prescribed distance.

**Network:** Vehicles to utilize information in a decentralized manner.

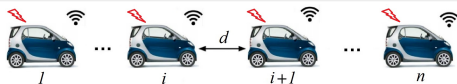
**Working Hypotheses:** Network prone to time-delay and exogenous perturbations.

$$\begin{aligned}\dot{x}_i(t) &= v_i(t) \\ \dot{v}_i(t) &= u_i(t) + \xi_i(t)\end{aligned}$$



# The Platooning Problem [IEEE-TAC'19-c, ecc'19, cdc'18-b]

*Design a decentralized feedback control law that guarantees formation, under minimum "possibility" of systemic events.*

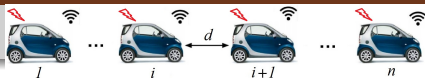


$$\begin{aligned}\dot{x}_i(t) &= v_i(t) \\ \dot{v}_i(t) &= u_i(t) + \xi_i(t)\end{aligned}$$

$$u_i(t) = \sum_{j=1}^n a_{ij} (v_j(t-\tau) - v_i(t-\tau)) + \sum_{j=1}^n \beta a_{ij} (x_j(t-\tau) - x_i(t-\tau) - (j-i)d)$$

- $a_{ij} = a_{ji} \geq 0$  feedback gain between vehicles  $i$  and  $j$ .
- $\beta > 0$  : position/velocity ratio parameter
- $\tau > 0$  : time-delay

# Platooning



$$dx_t = v_t dt \quad dv_t = -L v_{t-\tau} dt - \beta L (x_{t-\tau} - \mathbb{1}d) + d\xi_t$$

**Systemic Event** *Successive Vehicle Collision* : Monitor  $x^{i+1} - x^i$

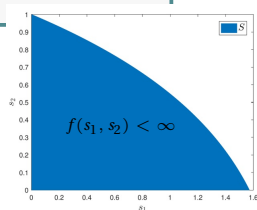
$$\lim_{\tau \rightarrow 0} (x^{(i+1)} - x^{(i)}) = \Delta_{i+1,i}$$

## Proposition

For any  $i = 1, \dots, n-1$ ,  $\Delta_{i+1,i} \sim \mathcal{N}(d, \sigma_i^2)$   
 $\sigma_i < \infty$  if and only if  $(\lambda_k \tau, \beta \tau) \in S$ ,  $k = 2, \dots, n$ .

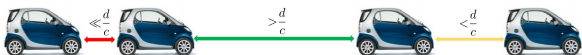
$$\sigma_i^2 = |\xi|^2 \frac{\tau^3}{2\pi} \sum_{k=2}^n ((\mathbf{e}_{i+1} - \mathbf{e}_i)^T \mathbf{q}_k)^2 f(\lambda_k \tau, \beta \tau)$$

$$f(s_1, s_2) = \int_{\mathbb{R}} \frac{dr}{(s_1 s_2 - r^2 \cos(r))^2 + r^2 (s_1 - r \sin(r))^2}$$



# Systemic Events and the associated Risk

Scenarios on vehicle collision



(i.) *unlikely*

$$d > x_t^{(i+1)} - x_t^{(i)} > \frac{d}{c}, \quad c > 1$$

$$\mathcal{R}_\varepsilon^i = \inf \{ \delta > 0 : \mathbb{P}(\Delta_{i+1,i} \in U_\delta) < \varepsilon \}$$

(ii.) *likely*

$$0 < x_t^{(i+1)} - x_t^{(i)} < \frac{d}{c}$$

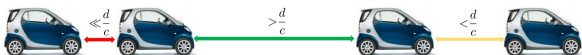
$$\{U_\delta\}_{\delta \geq 0} : U_\delta = (-\infty, \frac{d}{\delta+c})$$

(iii.) *very likely*

$$x_t^{(i+1)} - x_t^{(i)} \ll \frac{d}{c}$$

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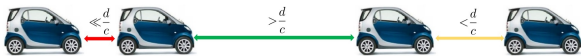
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Network Risk Profile

$$\mathfrak{R}_\varepsilon = (\mathcal{R}_\varepsilon^1, \mathcal{R}_\varepsilon^2, \mathcal{R}_\varepsilon^3, \dots, \mathcal{R}_\varepsilon^{n-1})$$

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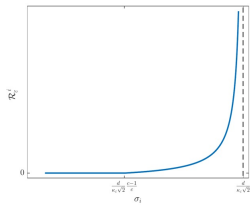
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Risk of Successive Vehicle Collision

$$\mathcal{R}_\varepsilon^i = \begin{cases} 0, & \sigma_i \leq \frac{d}{\kappa_\varepsilon \sqrt{2}} \frac{c-1}{c} \\ \frac{d}{d - \kappa_\varepsilon \sigma_i \sqrt{2}} - c, & \frac{d}{\kappa_\varepsilon \sqrt{2}} \frac{c-1}{c} < \sigma_i < \frac{d}{\kappa_\varepsilon \sqrt{2}} \\ \infty, & \sigma_i \geq \frac{d}{\kappa_\varepsilon \sqrt{2}} \end{cases}$$



# Risk - Based Network Design

*Which topology (if any) minimizes risk of collision ?*

Fundamental Limits :  $\sigma_i \geq \sigma^*(\tau, |\xi|)$ ,  $i = 1, \dots, n - 1$

$$\mathcal{R}_\varepsilon^i \geq \frac{d}{d - 4.02 \kappa_\varepsilon |\xi| \tau^{3/2}} - c$$

$$\text{if } \sigma^* \in \left( \frac{d}{\kappa_\varepsilon \sqrt{2}} \frac{c-1}{c}, \frac{d}{\kappa_\varepsilon \sqrt{2}} \right)$$

1 Minimal Risk Graph:

$$(\lambda_k \tau, \beta \tau) = \operatorname{argmin}_{(s_1, s_2) \in \mathcal{S}} f(s_1, s_2) \approx (1.111, 0.220), \quad k > 1$$

2 Inevitability condition:  $|\xi| \cdot \tau^{3/2} \geq \frac{d}{1.12 \cdot \kappa_\varepsilon}$   $\varepsilon \in (0, 1/2)$

## Effective Resistance

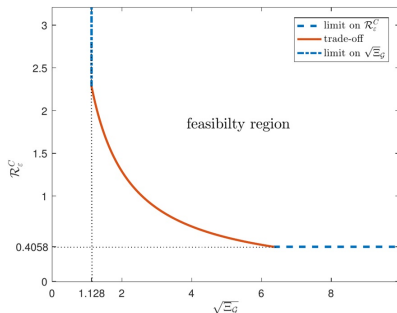
$$\Xi_G = n \sum_{k=2}^n \frac{1}{\lambda_k} > \Xi^*(\tau)$$

Number of Spanning-Trees in a Graph.

$\Xi_G$  monotonically decreases with "graph connectedness".

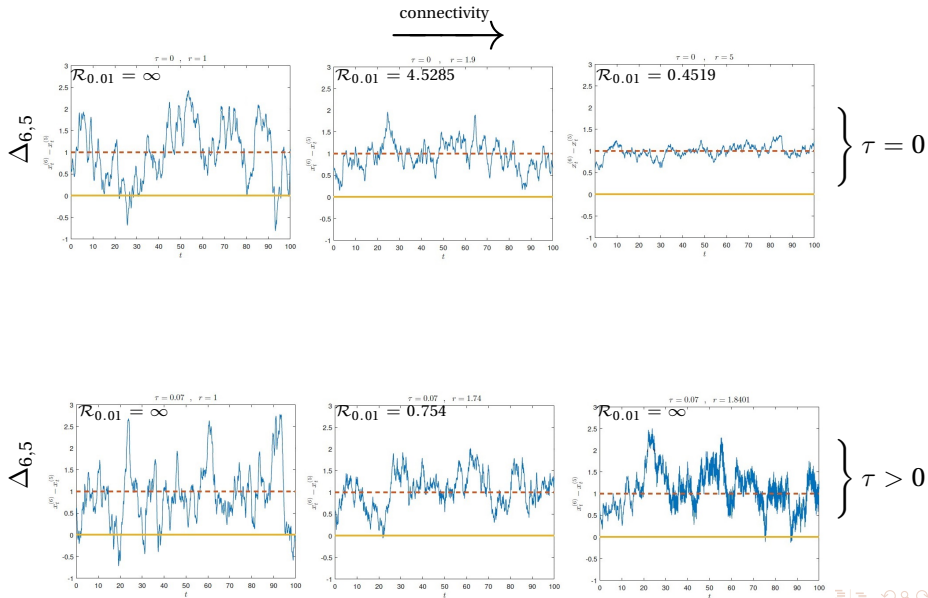
## Trade-Off : Risk vs. Connectivity

$$\mathcal{R}_\epsilon^i \cdot \sqrt{\Xi_G} > \sqrt{n\tau K_{|\xi|}}$$



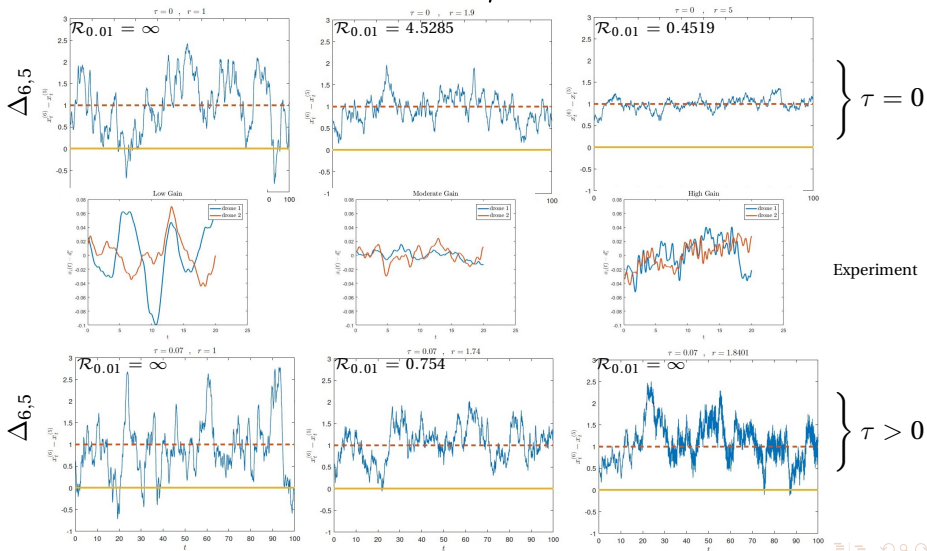
Improving connectivity,  $\Xi_G \downarrow$ , may increase risk of collision,  $\mathcal{R}_\epsilon^{(i)} \uparrow$ .

# Idiosyncratic behavior of Risk : Platooning for $n = 10$ vehicles



# Idiosyncratic behavior of Risk : Platooning for $n = 10$ vehicles

connectivity  $\rightarrow$



# Further Topics on Risk-Aware Networked Control

## (i.) **Various / Multiple / Joint Systemic Events**<sub>[IEEE-TAC'19-b, IEEE-TAC'19-c]</sub>

- Detachment / Loss of Connectivity
- Joint Events (e.g., simultaneous collision on multiple vehicles)

## (ii.) **Special Graphs**<sub>[IEEE-TAC'19-b, IEEE-TAC'19-c]</sub>

- Risk over basic topologies (complete, star, path, cycle, spatially decaying,...)
- Role of topology/deficiencies/uncertainty in vehicles.
- Approximation formulas

## (iii.) **Risk-Based Network Synthesis** <sub>[IEEE-TAC'19-a, ecc'19, IEEE-TAC'19-c]</sub>

- Add, remove, re-weight links w.r.t. risk metrics.
- Scalable algorithmic design methods (multi-objective, non-convex optimization)

## (iv.) **Risk Analysis & Design for MAS**<sub>[necsys'18-a, necsys'18-b, cdc'17-b, cdc'17-a, Springer'19]</sub>

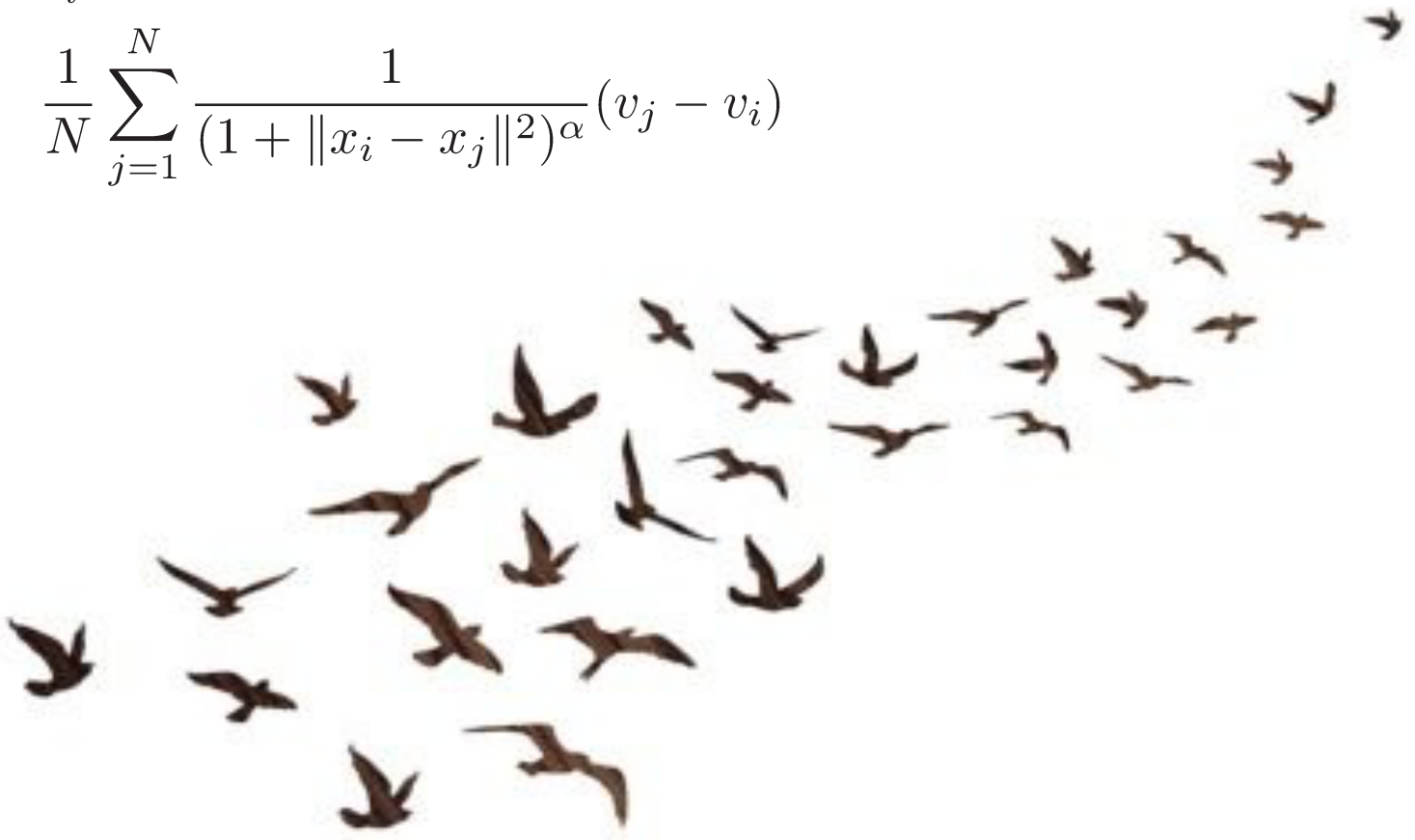
- Noise fluctuations in time-delayed rendezvous. Structured Noise.
- Phase-Incoherence in wide-area control of power systems.
- State-Dependent communication for alignment.

# More Realistic Models: Flock of Birds

- Cucker-Smale Network Model:

$$\dot{x}_i = v_i$$

$$\dot{v}_i = \frac{1}{N} \sum_{j=1}^N \frac{1}{(1 + \|x_i - x_j\|^2)^\alpha} (v_j - v_i)$$



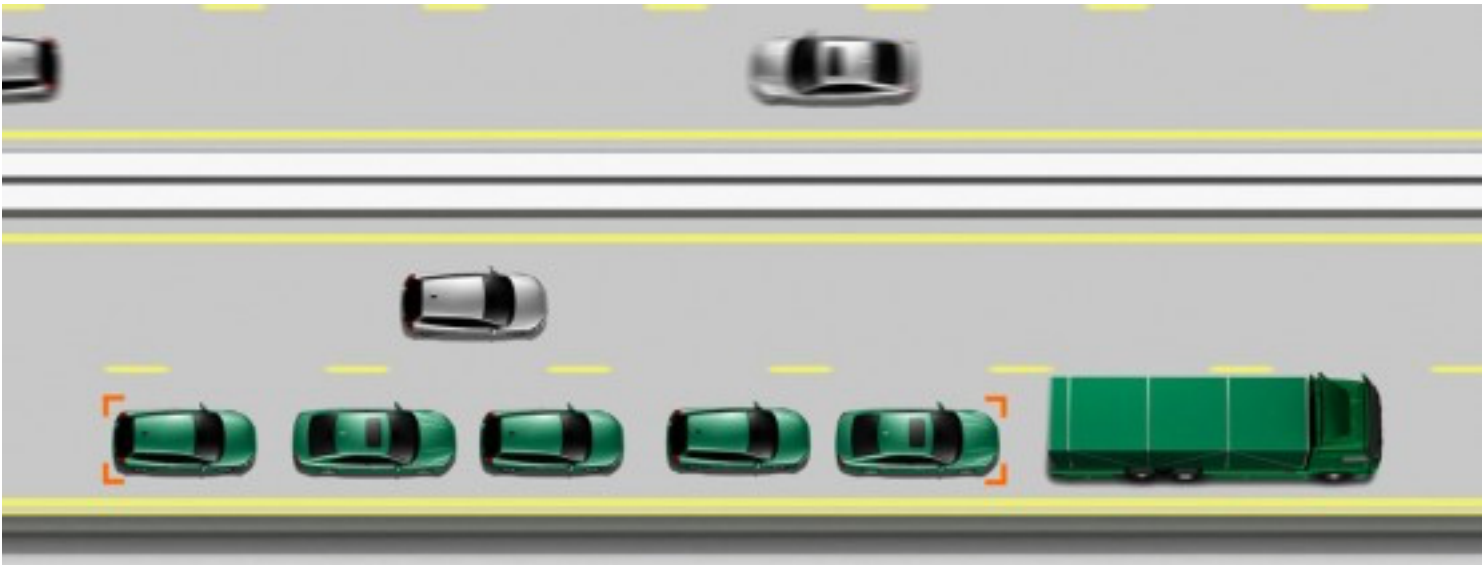
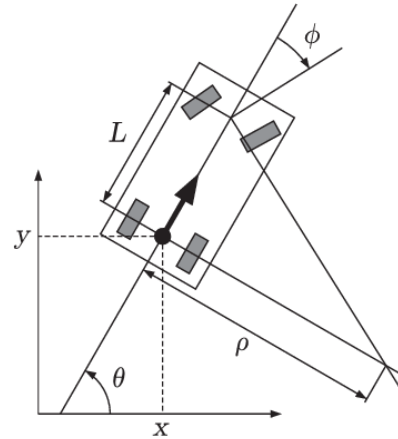
# More Realistic Models: Dubins Car Model

- Dubins Car Model:

$$\dot{x}_i = u_s \cos(\theta_i)$$

$$\dot{y}_i = u_s \sin(\theta_i)$$

$$\dot{\theta}_i = \frac{u_s}{L} \tan(u_\phi)$$



# Koopman Operator Theory

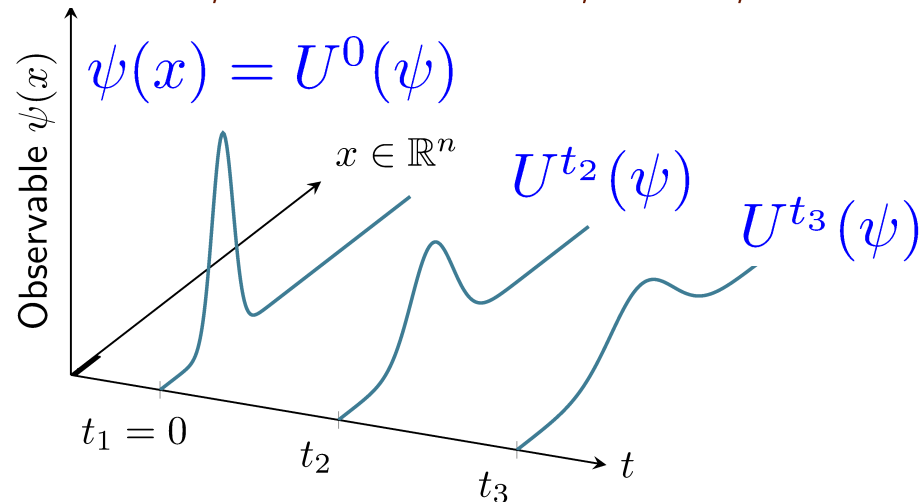
**Definition:** Let  $X \subseteq \mathbb{R}^n$  and  $\mathcal{F}$  be a Banach space of observables  $\psi : X \rightarrow \mathbb{C}$ . The **Koopman operator**  $U^t$  for a dynamical system with flow  $\mathbf{S}(t, x_0)$  is

$$U^t(\psi) = \psi \circ \mathbf{S}(t, x_0).$$

An **eigenfunction** of the Koopman operator  $\phi(x)$  with an **eigenvalue**  $\lambda \in \mathbb{C}$  is an observable  $\phi(x) : X \rightarrow \mathbb{C}$  satisfying

$$\phi \circ \mathbf{S}(t, x_0) = e^{\lambda t} \phi(x_0),$$

Koopman, PNAS, 1931 and Budišić, Mohr and Mezić, Chaos, 2012



# Koopman Operator Theory: Basics

Closedness property of the eigenfunctions and eigenvalues

Budišić, Mohr and Mezić, Chaos, 2012

**Lemma:** If  $\phi_1, \phi_2 \in \mathcal{F}$  are Koopman eigenfunctions with eigenvalues  $\lambda_1$  and  $\lambda_2$ , respectively, and  $\phi_3 := \phi_1\phi_2 \in \mathcal{F}$ , then  $\phi_3$  is an eigenfunction of eigenvalue  $\lambda_1 + \lambda_2$

# Conjugacy Theorems and Koopman Eigenfunctions

**Theorem:** Let us consider  $\dot{x} = F(x)$  with smooth  $F$  and the origin being its hyperbolic fixed point. Then there exists a  $C^1$ -diffeomorphism  $H$  of a neighborhood  $U$  of the origin on an open set  $\Omega' \subset \Omega$  containing the origin such that for each  $x_0 \in \Omega'$ , there is an open interval  $I(x_0) \subset \mathbb{R}_+$  containing zero such that for all  $x_0 \in U$  and  $t \in I(x_0)$

$$H \circ \mathbf{S}(t, x_0) = e^{At} H(x_0)$$

where  $A = \frac{\partial}{\partial x} F|_{x=0}$ .

- Extension of Hartman diffeomorphism to the whole basin of attraction  
Lan and Mezic, *Physica D*, 2013

**Theorem:** If  $F$  is  $C^2$  and  $A = \frac{\partial}{\partial x} F|_{x=0}$  is Hurwitz, then there exists a diffeomorphism  $\alpha : \Omega \rightarrow \mathbb{R}^n$  such that

$$\alpha \circ \mathbf{S}(t, x_0) = e^{At} \alpha(x_0)$$

for all  $x_0 \in \Omega$  and  $t \geq 0$ .

# Conjugacy Theorems and Koopman Eigenfunctions

For diagonalizable  $A = V\Lambda V^{-1}$ , let us define

$$H(x) := V^{-1}\alpha(x)$$

which satisfies

$$H(\mathbf{S}(t, x_0)) = e^{\Lambda t} H(x_0).$$

**Lemma:** Let represent map  $H$  in terms of its columns

$$H = [H_1, H_2, \dots, H_n]^T$$

where each  $H_i : \Omega \rightarrow \mathbb{C}^n$ . If  $\lambda_i$  is the  $i$ 'th eigenvalue of  $A$ , then  $(\lambda_i, H_i)$  is a pair of Koopman eigenvalue and its corresponding eigenfunction.

# Koopman Eigenfunctions and the Flow of the System

- Consequently, in the whole domain of attraction of the origin

$$H(\mathbf{S}(t, x_0)) = e^{\Lambda t} H(x_0) \Rightarrow \mathbf{S}(t, x_0) = H^{-1}(e^{\Lambda t} H(x_0)).$$

Knowledge of these Koopman eigenfunctions along with eigenvalues of the Jacobian matrix  $A$  helps us to characterize the flow of the system.

- Analyticity of the inverse map  $H^{-1}$  results in an exact mode decomposition for the system.

# Koopman Mode Decomposition

From Stone-Weierstrass Theorem,  $H^{-1}(x)$  can be uniformly approximated over the bounded set

$$\tilde{\Omega} := \left\{ e^{\Lambda t} H(x_0) \mid \text{for all } x_0 \in \Omega \text{ and } t \in \mathbb{R}_+ \right\}$$

with maximum error  $\epsilon > 0$  by some multivariate polynomials:

$$H^{-1}(x) \overset{\epsilon}{\approx} \sum_{\gamma \in \Gamma_\epsilon} c_\gamma^\epsilon x_1^{j_1} \cdots x_n^{j_n}$$

for every  $x$  in a rectangular region contained in  $\tilde{\Omega}$ .

# Koopman Mode Decomposition

Let  $A = \frac{\partial}{\partial x} F(x)|_{x=0}$  be diagonalizable and Hurwitz with eigenvalues  $\lambda_1, \dots, \lambda_n$ . Consider map  $H^{-1}$  for every  $x_0 \in \Omega$ , where the basin of attraction  $\Omega$  is assumed to be compact. Then, using the polynomial approximation of  $H^{-1}(x)$ , the flow  $\mathbf{S}(\cdot, x_0)$  of the nonlinear system is

$$\mathbf{S}(t, x_0) \stackrel{\epsilon}{\approx} \sum_{i=1}^{|\Gamma_\epsilon|} c_i e^{\bar{\lambda}_i t} \phi_i(x_0)$$

for all  $t \geq 0$ , where for the ordered vector  $\gamma_i = (j_1, \dots, j_n) \in \Gamma_\epsilon \subset \mathbb{Z}_+^n$  we have

$$\bar{\lambda}_i := \sum_{k=1}^n j_k \lambda_k \quad \text{and} \quad \phi_i(x_0) := \prod_{k=1}^n H_k^{j_k}(x_0).$$

# Consensus Network with State-Dependent Couplings

$$\dot{x}_i = \sum_{\{i,j\} \in \mathcal{E}} w_{ij} (x_j - x_i)$$

$$y_i = x_i - \frac{1}{n} (x_1 + \dots + x_n)$$

Coupling function:  $w_{ij} = \tilde{w}_{ij} f(|x_i - x_j|^2)$  where  $f$  is analytic

$$\dot{x} = -\mathcal{L}(x)x$$

$$y = M_n x$$

where  $M_n = I_n - \frac{1}{n} \mathbf{1}\mathbf{1}^T$  is the centering matrix

# KMD for Nonlinear Consensus Network

- The  $\dot{x} = -\mathcal{L}(x)x$  does not have a hyperbolic fixed-point at the origin.
- Solution: Disagreement Dynamics:  $\mathcal{L}_d(x) = \mathcal{L}(x) + \frac{1}{n}\mathbf{1}\mathbf{1}^T$

**Lemma:** The output of the nonlinear network follows the dynamics

$$\dot{y} = -\mathcal{L}_d(y)y,$$

where  $y = 0$  is an asymptotically stable hyperbolic fixed-point.

$$\dot{y} = -\mathcal{L}(y)y \leftrightarrow \text{Restriction of } \dot{x} = -\mathcal{L}_d(x)x \text{ to } \mathbf{1}^\perp$$

**Observation:** We can find the KMD for disagreement dynamics and restrict it to  $\mathbf{1}^\perp$  and it is the KMD for the output  $y(t)$ .

- This observation helps evaluate the performance measure.

# Network Model and Objectives

Performance Measure

$$\rho(\mathcal{L}) = \mathbb{E} \left\{ \int_0^{\infty} y^T(t, y_0) Q y(t, y_0) dt \right\}$$

This is the average output energy w.r.t. all random initial conditions.

- **Quantify** the **performance** in terms of
  - Parameters of the network
  - The graph topology
- **Design/Modify** the network for a superior **performance**

It is assumed that the underlying coupling graph is undirected and connected.

# Evaluating the Performance Measure

Let us consider flow  $\mathbf{S}(\cdot, y_0)$  of the disagreement dynamics for all initial disagreements. Then,

$$\rho(\mathcal{L}) \approx \sum_{i,j \geq 1} \phi_{ij} c_{ij} \frac{1}{\bar{\lambda}_i + \bar{\lambda}_j},$$

where  $\{\bar{\lambda}_i\}_{i=1}^{|\Gamma_\epsilon|}$  is the sequence of Koopman eigenvalues in the approximate KMD, enumerated by an arbitrary numbering of  $\gamma_i = (j_2, \dots, j_n) \in \mathbb{Z}_+^{n-1}$  as

$$\bar{\lambda}_i := \sum_{k=2}^n j_k \lambda_k \quad \text{and} \quad \phi_i(x_0) := \prod_{k=2}^n H_k^{j_k}(x_0).$$

with  $\lambda_2, \dots, \lambda_n$  the nonzero eigenvalues of the linearized Laplacian  $\frac{\partial}{\partial x} \mathcal{L}(x)|_{x=0} = \mathcal{L}_0$ . Moreover,  $\phi_{ij} := \mathbb{E}\{\phi_i(y)\phi_j(y)\}$  and  $c_{ij} := c_i^T Q c_j$  are computed in terms of Koopman eigenfunctions and modes, respectively.

# Examples: LTI Consensus Network

**Example:** The map of Koopman eigenfunctions for LTI consensus network with Laplacian  $\mathcal{L} = R\Lambda R^T$  and its inverse are (Budišić et al. 2012)

$$H(y) = R^T y, H^{-1}(y) = Ry.$$

Assuming zero mean initial conditions with  $\mathbb{E}(xx^T) = I_n$  the coefficients of involved in the performance measure are

$$\begin{aligned}\phi_{ij} &= \delta_{ij}, c_{ij} = \delta_{ij} \text{ if } i, j \in \{2, 3, \dots, n\} \\ c_{ij} &= 0 \text{ if } i \text{ or } j \notin \{2, 3, \dots, n\}\end{aligned}$$

which coincides with the well-known result for the LTI networks

$$\rho(\mathcal{L}) = \sum_{i=2}^n \frac{1}{2\lambda_i},$$

# Governing Equation of Eigenfunctions

- A useful governing equation for the Koopman eigenfunctions.

**Lemma:** Let  $\phi(x)$  be an eigenfunction of Koopman operator with a Koopman eigenvalue  $\lambda$ . The eigenfunction satisfies the following PDE.

$$\nabla^T \phi(x) F(x) = \lambda \phi(x).$$

e.g. see Mauroy and Mezić, TAC 2016

- Computationally advantageous
- May be directly integrated for low-dimensional dynamical systems
- We will leverage it to numerically find the eigenfunctions and Koopman mode decomposition

# Examples: Network of Two Agents

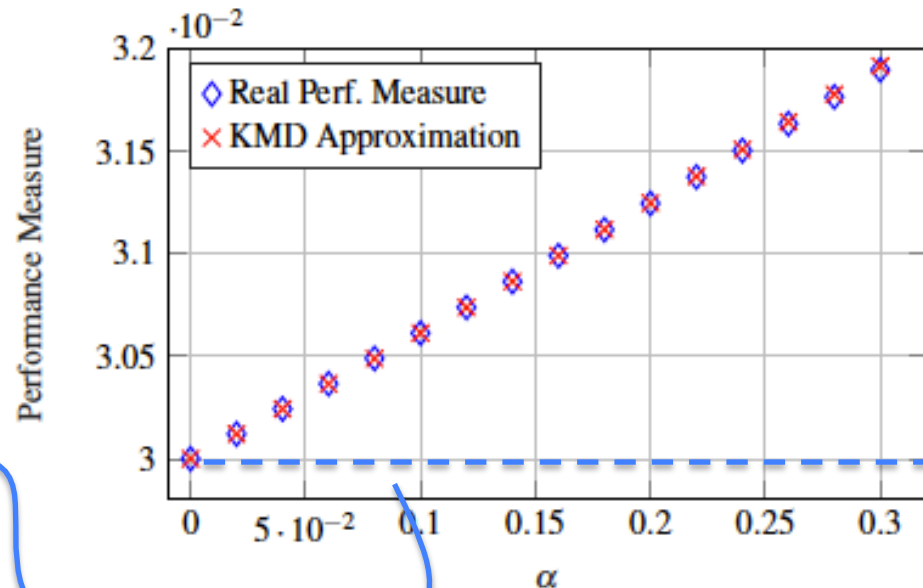
**Example:** The nonlinear consensus network of two agents with

$$w_{ij} = \frac{1}{(1 + (x_i - x_j)^2)^\alpha}, \text{ for some } \alpha > 0$$

Map of Koopman eigenfunctions:  $H(x) = (\phi(x), -\phi(x))$ ,  $x = (p, -p)^T$ .

Using PDE:  $\phi(x) = 2p \exp\left(\sum_{n=1}^{\infty} \frac{\alpha(\alpha - 1) \dots (\alpha - n + 1) 2^{2n-1} p^{2n}}{n \times n!}\right)$ .

Performance of  
Linearized Systems



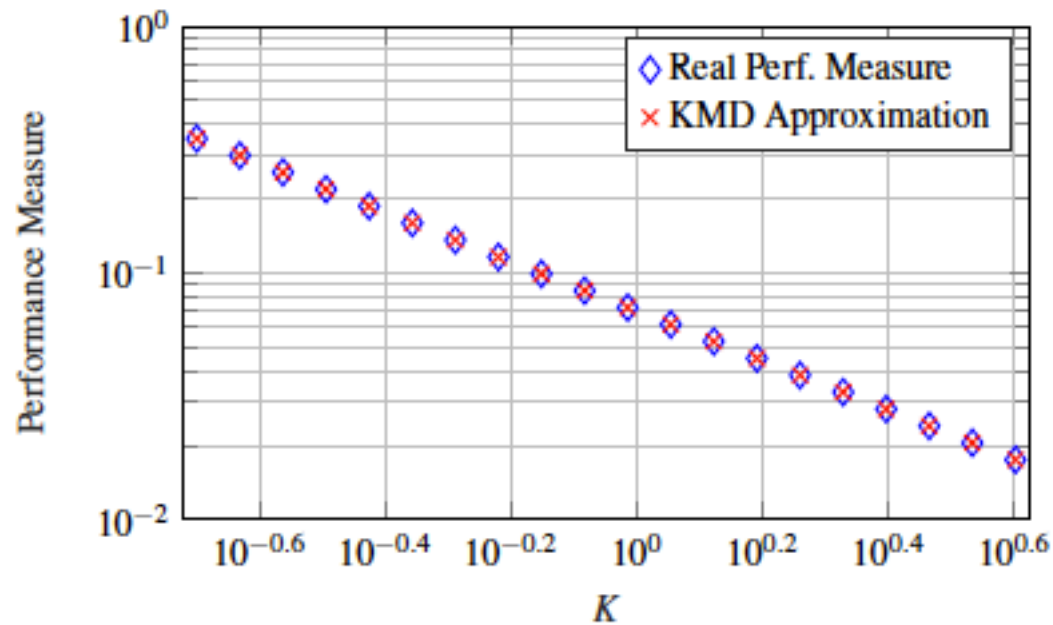
# Examples: Two Identical Kuramoto Oscillators

**Example:** For two identical Kuramoto oscillators

$$w_{ij} = K \frac{\sin(x_i - x_j)}{x_i - x_j}, \text{ for some } K > 0$$

Map of Koopman eigenfunctions:  $H(x) = (\phi(x), -\phi(x))^T$ ,  $x = (\theta, -\theta)^T$ .

Using PDE:  $\phi(x) = \tan(\theta) \Rightarrow H^{-1}(x) = (\arctan(\theta), -\arctan(\theta))^T$ .



# Sparse Approximation of Eigenfunctions & Decomposition

**Lemma:** Let  $\phi(x)$  be an eigenfunction of Koopman operator with a Koopman eigenvalue  $\lambda$ . The eigenfunction satisfies the following PDE.

$$\nabla^T \phi(x) F(x) = \lambda \phi(x).$$

- We use Smolyak polynomials  $\hat{f}(x) = \sum_{i=1}^M \Theta_i T_i(x)$  in a sparse grid

tensor product of Chebyshev polynomials

- Lemma + the gradient of  $\phi_\lambda$  equal to left eigenvector  $r$

minimize  $\|\mathcal{A}\Theta\|_2^2$ , SDP: can be solved via convex optimization tools

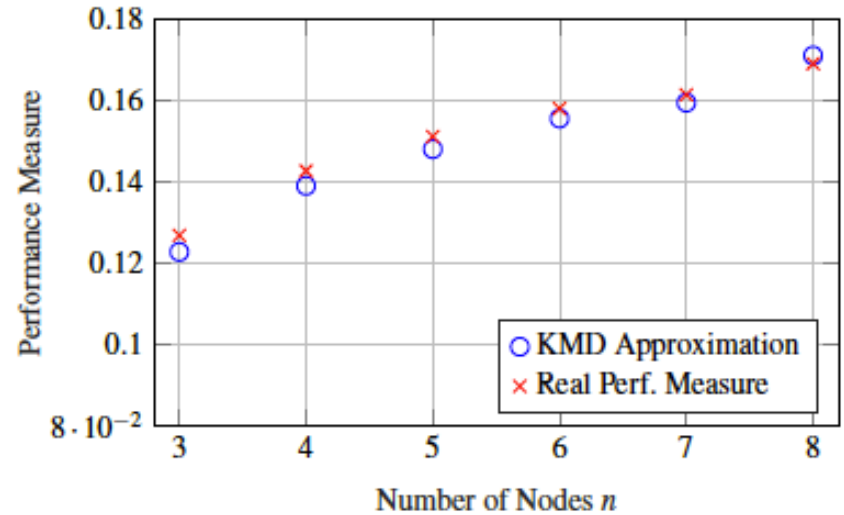
subject to  $\begin{bmatrix} \mathcal{B} \\ \mathcal{C} \end{bmatrix} \Theta = \begin{bmatrix} r \\ 0 \end{bmatrix}$

- Similar optimization problem for approximation to components of  $H^{-1}(x)$

# Examples: Application of Numerical Method

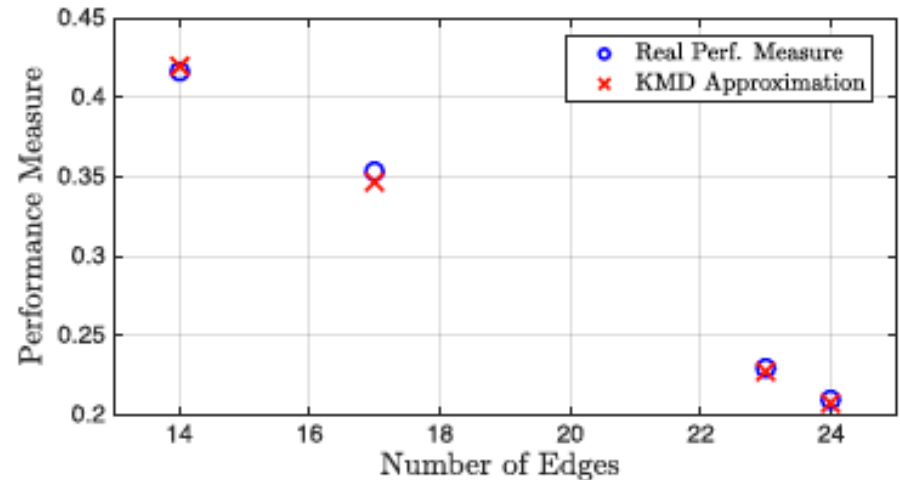
**Example:** For  $\alpha = 0.25$ , with the nominal graph the complete graph over  $n$  nodes

$$w_{ij} = \frac{1}{(1 + (x_i - x_j)^2)^\alpha},$$



**Example:** A nonlinear consensus network with  $n = 8$ ,  $\alpha = 0.25$  and random graphs with different number of edges

$$w_{ij} = \frac{1}{(1 + (x_i - x_j)^2)^\alpha},$$



# Conclusion and Future Directions

- We demonstrated the effectiveness of Koopman spectral analysis using the KMD to (at least locally) approximate the flow of the nonlinear consensus networks.
- The methodology can be applied beyond consensus networks and can be further investigated for other dynamical networks.
- If the linearized spectrum is not resonant, the local analytic approximations do exist, according to Poincare's theorem.
- Role of time delay in spectral analysis of nonlinear systems.
- Related design problems are widely open problems.