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## A Sliding Mode Observer Design for the Average State Estimation in Large-Scale Systems

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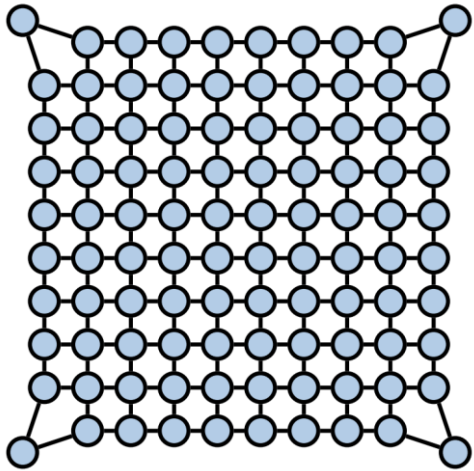


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# State estimation on LSSs



## Consider a Large Scale System (LSS)

$$\Sigma : \begin{cases} \dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t) \\ \mathbf{y}(t) = \mathbf{C}\mathbf{x}(t) \end{cases} \quad \mathbf{x} \in \mathbb{R}^n, \mathbf{y} \in \mathbb{R}^p$$

where  $p \ll n$  (much fewer outputs than states)

## Full State Estimation Issues on LSS:

- Sometimes is impossible due to the limited number of measurements
- If possible, it may be costly, requiring a dense deployment computational resources and many sensing gateway devices

To reduce the cost's infrastructure while maintaining tractable the estimators' complexity **clustered-oriented**, **decentralized**, and **functional observers** are developed

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[Antoulas 2005, SIAM book] *Approximation of Large-Scale Dynamical Systems*

[Pilloni et al. 2013, IFAC Proc.] *Decentralized state estimation in connected systems*

[Niazi et al. 2020, IEEE TCNS] *Average state estimation in large-scale clustered network systems*

# Motivations for the average state estimation

- In many LSS monitoring applications, it is often sufficient/preferred the estimation of some ***aggregated functionals*** of the **system states**, such as their ***mean***

$$a(t) = \frac{1}{k} \mathbf{1}_k^\top \mathbf{x}_u(t) \quad \text{with} \quad \mathbf{x}_u \in \mathbb{R}^k \subset \mathbb{R}^n, \quad k = n - p \quad (\text{unavailable states})$$

- This is particularly of interest, if the **LSS is not observable** and consists a coupled subsystems with **commensurable states** (e.g. reaction-diffusion, or compartmental, or multi-agents systems)

## List of application of interest:



- Estimation of the ***mean traffic volume*** in portions of a **road map/communication network**  
[Coogan et al.2015, IEEE TAC] *A compartmental model for traffic networks and its dynamical behaviour*
- Estimation of the ***mean circulation of leaders opinions*** over a **social network**  
[Li et al.2017, IOP Series of Earth Env. Sci.] *Modelling opinion transmission on social networks under opinion leaders*
- Estimation of the ***mean temperature*** in smart buildings through a **network of sensors**  
[Deng et al.2010, Proc. of IEEE ACC] *Building thermal model reduction via aggregation of states*
- Estimation of the ***mean proportion of infected people*** during the spreading of an epidemic  
[Martin et al.2020, IEEE TNSE] *Subgraph detection for average detectability of LTI systems.*

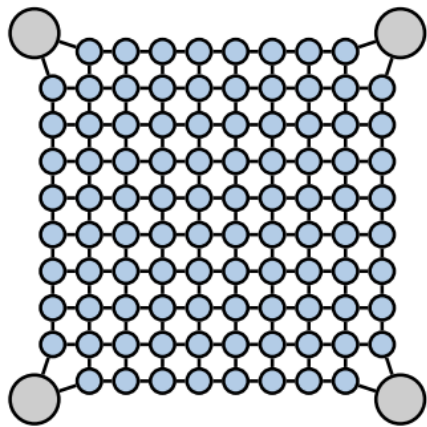
# Average state estimation problem (1)

- Consider an LSS consisting of  $n$  coupled dynamic **subsystems**, with **commensurable states**

$$\dot{x}_i(t) = \sum_{j=1}^n a_{ij}x_j(t) + \sum_{\ell=1}^m b_{i\ell}u_{\ell}(t) \quad (\text{scalar only for simplicity in the notation})$$

where only  $p \ll n$  nodes are equipped with sensing gateway devices

- The LSS can **thus** be partitioned into measured  and **unmeasured**  nodes



$$\begin{aligned} \begin{bmatrix} \dot{\mathbf{x}}_u \\ \dot{\mathbf{y}} \end{bmatrix} &= \overbrace{\begin{bmatrix} \mathbf{A}_{11} & \mathbf{A}_{12} \\ \mathbf{A}_{21} & \mathbf{A}_{22} \end{bmatrix}}^{\mathbf{A} \in \mathbb{R}^{n \times n}} \begin{bmatrix} \mathbf{x}_u \\ \mathbf{y} \end{bmatrix} + \overbrace{\begin{bmatrix} \mathbf{B}_1 \\ \mathbf{B}_2 \end{bmatrix}}^{\mathbf{B} \in \mathbb{R}^{n \times m}} \mathbf{u} \\ \mathbf{y} &= \underbrace{\begin{bmatrix} \mathbf{0}_{p \times k} & \mathbf{I}_p \end{bmatrix}}_{\mathbf{C} \in \mathbb{R}^{p \times n}} \begin{bmatrix} \mathbf{x}_u \\ \mathbf{y} \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \mathbf{x} \in \mathbb{R}^n &\mapsto \begin{bmatrix} \mathbf{x}_u \\ \mathbf{y} \end{bmatrix} \\ \mathbf{x}_u \in \mathbb{R}^k, \mathbf{y} \in \mathbb{R}^p \\ p \ll k = n - p \end{aligned}$$

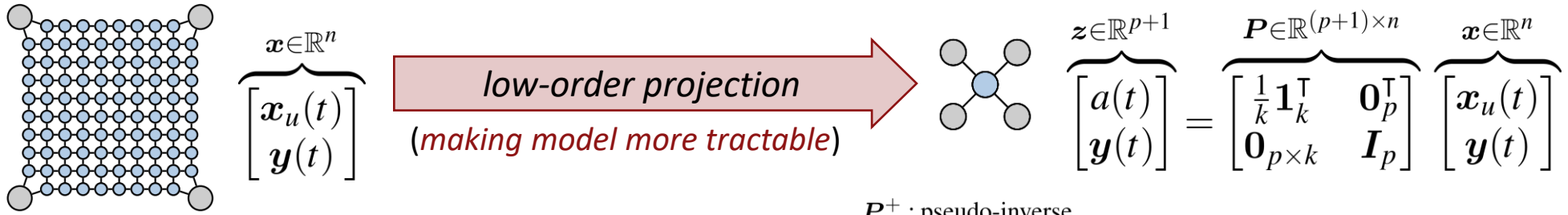
## Problem formulation

- Let the LSS be **neither observable nor detectable** (to avoid trivial cases), our aim is to design an observer that, by means of  $\mathbf{y}$  and  $\mathbf{u}$  allows the estimation of the average of  $\mathbf{x}_u(t)$ .

$$a(t) = \frac{1}{k} \mathbf{1}_k^\top \mathbf{x}_u(t) \quad (\text{mean of } \mathbf{x}_u(t))$$

# Average state estimation problem (2)

Existing approaches exploits **low-order projections** and **functional observers** to design **linear open-loop estimators** [Niazi 2019, IEEE L-CSS] and **Luenberger-like observers** [Sadamoto 2017, IEEE TCNS]



Since  $P$  is rectangular the **inverse-projection**  $\begin{bmatrix} x_u(t) \\ y(t) \end{bmatrix} = \overbrace{P^\top (PP^\top)^{-1}}^{P^+ : \text{pseudo-inverse}} \begin{bmatrix} a(t) \\ y(t) \end{bmatrix}$  **losses information!!!!**

Such missed information **will bother us** in term of the **state-dependent Unknown Input (UI) " $F\delta(t)$ "**

$$\begin{bmatrix} \dot{a}(t) \\ \dot{y}(t) \end{bmatrix} = \underbrace{\begin{bmatrix} \frac{1}{k} \mathbf{1}_k^\top \mathbf{A}_{11} \mathbf{1}_k & \frac{1}{k} \mathbf{1}_k^\top \mathbf{A}_{12} \\ \mathbf{A}_{21} \mathbf{1}_k & \mathbf{A}_{22} \end{bmatrix}}_{E = PAP^+ \in \mathbb{R}^{(p+1) \times (p+1)}} \begin{bmatrix} a(t) \\ y(t) \end{bmatrix} + \underbrace{\begin{bmatrix} \frac{1}{k} \mathbf{1}_k^\top \mathbf{B}_1 \\ \mathbf{B}_2 \end{bmatrix}}_{G = PB \in \mathbb{R}^{(p+1) \times m}} u(t) + \begin{bmatrix} \mathbf{F}_1 \\ \mathbf{F}_2 \end{bmatrix} \underbrace{\left( \mathbf{I}_k - \frac{1}{k} \mathbf{1}_k \cdot \mathbf{1}_k^\top \right)}_{\delta(t) \in \mathbb{R}^{p+1} : \mathbf{1}_k^\top \delta(t) = 0} x_u(t)$$

(unknown input)



The presence of **matched & unmatched UIs** makes us think **Sliding-Mode Observers (SMOs)** and **output injection concepts** could be used to design a **more performant nonlinear observer**

$\delta$  is the deviation of  $x_u(t)$  from  $a(t)$   
 $\mathbf{1}^\top \delta(t) = 0$

[Niazi et al. 2019, IEEE L-CSS] Scale-free estimation of the average state in large-scale systems

[Sadamoto et al. 2017, IEEE TCNS] Average state observers for large-scale network systems

# Proposed Average SMO design

- Reduced-order LSS model 
$$\begin{bmatrix} \dot{a} \\ \dot{y} \end{bmatrix} = \begin{bmatrix} E_{11} & E_{12} \\ E_{21} & E_{22} \end{bmatrix} \begin{bmatrix} a \\ y \end{bmatrix} + \begin{bmatrix} G_1 \\ G_2 \end{bmatrix} u + \begin{bmatrix} F_1 \delta \\ F_2 \delta \end{bmatrix} \quad (1)$$

← (unmatched UI term)

← (matched UI term)
- Proposed **Average Sliding-Mode Observer**

$$\begin{bmatrix} \dot{\hat{a}} \\ \dot{\hat{y}} \end{bmatrix} = \begin{bmatrix} E_{11} & E_{12} \\ E_{21} & E_{22} \end{bmatrix} \begin{bmatrix} \hat{a} \\ \hat{y} \end{bmatrix} + \begin{bmatrix} G_1 \\ G_2 \end{bmatrix} u + \overbrace{\begin{bmatrix} -E_{12} \\ E_{22}^s - E_{22} \end{bmatrix}}^H \underbrace{(\hat{y} - y)}_{e_y} + \begin{bmatrix} L \\ -I_p \end{bmatrix} \overbrace{\rho \operatorname{sign}(y - \hat{y})}^{\nu}$$

Differently to *standard SMO formulations*, our design **account** also *unmatched UIs* due to  $F_1 \delta(t)$

**Assumption 1 (The LSS is average observable):** The pair  $(E, CP^+)$  is observable.

**Assumption 2 (The LSS has bounded states):** One of the following holds:

$$\operatorname{eig}(A) \subset \mathbb{C}_{\leq 0} \text{ and } \int_0^\infty \|u(t)\| dt < \infty \quad \text{OR} \quad \operatorname{eig}(A) \subset \mathbb{C}_{< 0} \text{ and } \|u(t)\| < \infty \quad \forall t \geq 0$$

## Theorem 1 (Exact average state estimation)

Consider the *LSS's lower order projection* (1) and let **Assumptions 1-2** be in force.

**If and only if** the following conditions holds  $\operatorname{rank} \left( \begin{bmatrix} \alpha \mathbf{1}_k^\top - F_1 \\ F_2 \end{bmatrix} \right) = \operatorname{rank}(F_2)$

The following **tuning**

$$E_{22}^s \in \mathbb{C}_{< 0} \quad \rho > \|E_{21}a\|_\infty + \|F_2 \delta\|_\infty \quad L = (\alpha \mathbf{1}_k^\top - F_1) F_2^+ \quad \alpha < \frac{(F_1 (F_2^+ F_2 - I_k) \mathbf{1}_k)}{(\mathbf{1}_k^\top F_2^+ F_2 \mathbf{1}_k)} \subseteq \mathbb{R}$$

guarantees the **exact asymptotic estimation** of " $a(t)$ "

# Proof sketch of Theorem 1 (exact estimation)

- Let  $\begin{cases} e_a = a - \hat{a} & (\text{average estimation error}) \\ e_y = \mathbf{y} - \hat{\mathbf{y}} & (\text{output estimation error}) \end{cases}$  then  $\begin{cases} \dot{e}_a = E_{11}e_a - F_1\delta + L\nu \\ \dot{e}_y = E_{21}e_a + E_{22}^s e_y - F_2\delta - \nu \end{cases}$ ,  $E_{22}^s \in \mathbb{C}_{<0}^p$ ,  $\nu = \rho \text{sign}(e_y)$

Thanks to the **given SMO design** the **average estimation error** is **decoupled from outputs**

- Due to the **Assumption 2** (i.e. **LSS stability**) the stabilization of “ $e_y(t)$ ” can be studied separately

IF  $\rho > \|E_{21}a\|_\infty + \|F_2\delta\|_\infty$   $\xrightarrow{\text{Finite-time stability of } e_y(t)}$   $\frac{d}{dt} \underbrace{\|e_y(t)\|_2^2}_{V(t)} < -\epsilon \underbrace{\|e_y(t)\|_2}_{\sqrt{V(t)}}$

$\dot{e}_y = E_{21}e_a + E_{22}^s e_y - F_2\delta - \nu_{eq}$   $\xrightarrow{\text{THEN}}$   $\nu_{eq} = \underbrace{E_{21}e_a - F_2\delta}_{\text{equivalent information}}$   $\xrightarrow{\text{Is it negative? Can it be zero?}}$   $\dot{e}_a = (E_{11} + LE_{21})e_a - (F_1 + LF_2)\delta$

Because of  $\delta(t) : \mathbf{1}_k^\top \delta(t) \equiv 0$   $\xrightarrow{\text{Rouché-Capelli theorem}}$   $\text{rank} \left( \begin{bmatrix} \alpha \mathbf{1}_k^\top - F_1 \\ F_2 \end{bmatrix} \right) = \text{rank}(F_2)$

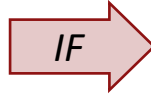
$\exists L = (\alpha \mathbf{1}_k^\top - F_1) F_2^+ : F_1 + LF_2 = \alpha \mathbf{1}_k^\top$   $\forall \alpha \in \mathbb{R}$   $\xrightarrow{\text{Is it negative?}}$   $\dot{e}_a = (E_{11} + LE_{21})e_a - \underbrace{\alpha \mathbf{1}_k^\top \delta}_{=0}$

- Consider the resulting internal dynamic by simple manipulations

$\dot{e}_a = \left( \underbrace{E_{11}}_{(\alpha \mathbf{1}_k^\top - F_1) F_2^+} + \underbrace{L}_{F_2^+} \underbrace{E_{21}}_{F_2 \mathbf{1}_k} \right) e_a = \beta(\alpha) e_a$   $\xrightarrow{\text{IF}}$   $\alpha < \bar{\alpha} = \frac{(F_1(F_2^+ F_2 - I_k) \mathbf{1}_k)}{(\mathbf{1}_k^\top F_2^+ F_2 \mathbf{1}_k)} \subseteq \mathbb{R}$   $\xrightarrow{\text{THEN}}$   $\beta(\alpha) < 0$

# Extension to generic LSSs (1)

- **Theorem 1** states that  $\lim_{t \rightarrow \infty} e_a(t) = 0$



$$\text{rank} \left( \begin{bmatrix} \alpha \mathbf{1}_k^\top - \mathbf{F}_1 \\ \mathbf{F}_2 \end{bmatrix} \right) = \text{rank}(\mathbf{F}_2) \quad (2)$$

- Although **LSSs satisfying (2) exists** [Niazi et al. 2019, IEEE L-CSS] it is a **very restrictive requirement**

## Theorem 2 (Relaxed average state estimation)

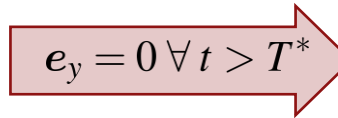
Consider the **LSS's lower order projection**, **Assumption 1-2** and the **Average-SMO** of **Theorem 1**.

Suppose the **LSS** does **not** satisfy the **rank constraint** (2).

Then, " $e_a(t)$ " remain **bounded** and **converges** to  $\limsup_{t \rightarrow \infty} |e_a(t)| \leq \frac{\|\mathbf{F}_1 + \mathbf{L}(\alpha)\mathbf{F}_2 - \alpha \mathbf{1}_k^\top\|}{|\beta(\alpha)|} \times \|\delta(t)\|$

where the **boundary layer size** can be minimized by  $\alpha^* = \underset{\alpha < \bar{\alpha}}{\text{argmin}} \frac{\|\mathbf{F}_1 + \mathbf{L}(\alpha)\mathbf{F}_2 - \alpha \mathbf{1}_k^\top\|}{|\beta(\alpha)|}$

**Proof's sketch:** From the **Proof of Theorem 1**



$$\dot{e}_a = \underbrace{(\mathbf{E}_{11} + \mathbf{L}\mathbf{E}_{21})}_{\beta(\alpha) < 0} e_a - \underbrace{(\mathbf{F}_1 + \mathbf{L}\mathbf{F}_2)}_{\text{No more zero, but the effect are minimized!}} \delta$$

- Because of  $\delta(t) : \mathbf{1}_k^\top \delta(t) \equiv 0$  and **Projection's Theorem** [Luenberger 1997, Wiley]

$$\mathbf{L} = \underbrace{(\alpha \mathbf{1}_k^\top - \mathbf{F}_1) \mathbf{F}_2^+}_{\text{least-square minimizer}} \equiv \underset{\mathbf{L} \in \mathbb{R}^{1 \times p}}{\text{argmin}} \|\mathbf{F}_1 + \mathbf{L}\mathbf{F}_2 - \alpha \mathbf{1}_k^\top\| \quad \forall \alpha$$

- Finally note that

$$\limsup_{t \rightarrow \infty} \left| e^{\beta(\alpha)t} e_a(0) + \int_0^t e^{\beta(\alpha)(t-\tau)} (\mathbf{F}_1 + \mathbf{L}\mathbf{F}_2) \delta(t) d\tau \right| \leq \overbrace{\frac{\|\mathbf{F}_1 + \mathbf{L}(\alpha)\mathbf{F}_2 - \alpha \mathbf{1}_k^\top\|}{|\beta(\alpha)|}}^{\alpha = \alpha^* \text{ minimizes this term}} \times \|\delta(t)\|$$



# Estimation precision VS Convergence rate

- The previous discussion states that  $\limsup_{t \rightarrow \infty} |e_a(t)| \leq \frac{\|F_1 + L(\alpha)F_2 - \alpha \mathbf{1}_k^\top\|}{|\beta(\alpha)|} \times \|\delta(t)\|$

is minimized by  $\alpha^* = \operatorname{argmin}_{\alpha < \bar{\alpha} \in \mathbb{R}} \frac{\|F_1 + L(\alpha)F_2 - \alpha \mathbf{1}_k^\top\|}{|\beta(\alpha)|}$

- Moreover, by simple manipulation one further derives that

$$\alpha^* = \operatorname{argmin}_{\alpha < \bar{\alpha} \in \mathbb{R}} \frac{\|F_1 + L(\alpha)F_2 - \alpha \mathbf{1}_k^\top\|}{|\beta(\alpha)|} = \dots = \operatorname{argmin}_{\alpha < \bar{\alpha} \in \mathbb{R}} \frac{\|(F_1 - \alpha \mathbf{1}_k^\top)(I_k - F_2^+ F_2)\|}{|(F_1 - \alpha \mathbf{1}_k^\top)(I_k - F_2^+ F_2) \mathbf{1}_k^\top + k\alpha|}$$

Although  $\alpha^*$  minimize the **steady-state average error upper-bound**, its optimal choice may have adverse **effects** on the **convergence rate**  $\beta(\alpha)$  of the **estimation error dynamics**

where

$$\dot{e}_a = \overbrace{(E_{11} + L(\alpha)E_{21})}^{\beta(\alpha) < 0} e_a - (F_1 + L(\alpha)F_2)\delta \quad L = (\alpha \mathbf{1}_k^\top - F_1) F_2^+$$

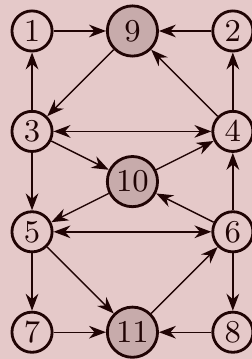
- To **trade-off** those **2 performance metrics**, the next simple but effective adaptation law is proposed

$$\dot{\alpha}(t) = \begin{cases} -\lambda & \text{if } \|e_y(t)\| < \varepsilon \text{ and } \bar{\alpha} > \alpha(t) \geq \alpha^* \\ 0 & \text{otherwise} \end{cases} \quad \text{where} \quad \begin{matrix} \lambda > 0 \\ 0 < \varepsilon < \|e_y(0)\| \end{matrix}$$

# Numerical results

**Case 1** A compartmental system [Walter et al. 2012, Springer]

consisting of  $n = 11, p = 3$  compartments whose interconnections are as in the given directed graph



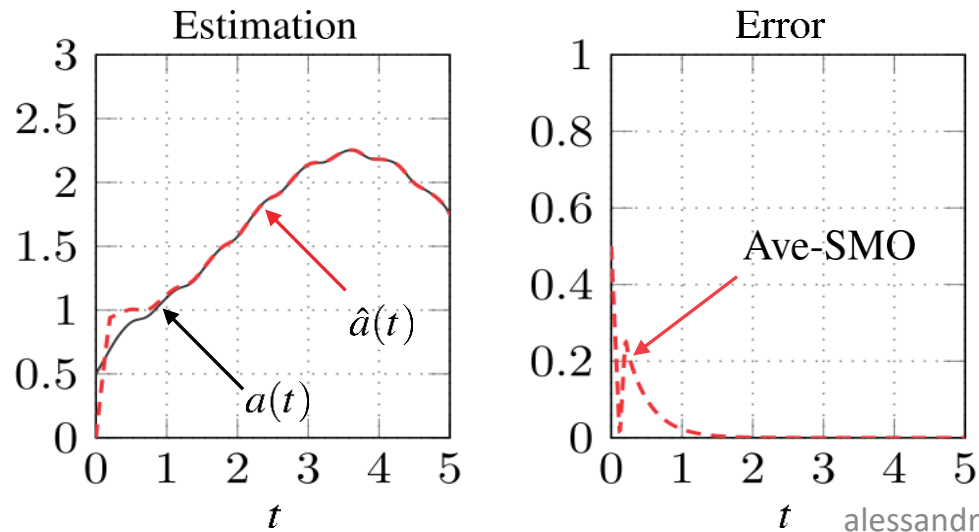
Rank Cond. [YES]

SMO Tuning:  $\rho = 5, E_{22}^s = -10I_3, \alpha : \beta(\alpha) \in \mathbb{R}_{<0}$

- Since the rank condition holds

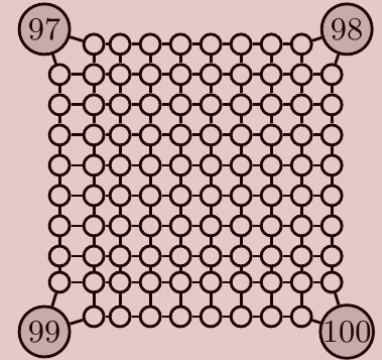
$$\dot{e}_a = \overbrace{(E_{11} + L(\alpha)E_{21})}^{\beta(\alpha)} e_a - (F_1 + LF_2)\delta \rightarrow 0_k$$

- Then  $L$  is chosen arbitrarily to perform a desired convergence rate, e.g.,  $\beta = -3$



**Case 2** A reaction-diffusion process [Arcak 2011, Automatica]

consisting of  $n = 100, p = 4$  substances which diffusion is modelled as the given undirected graph



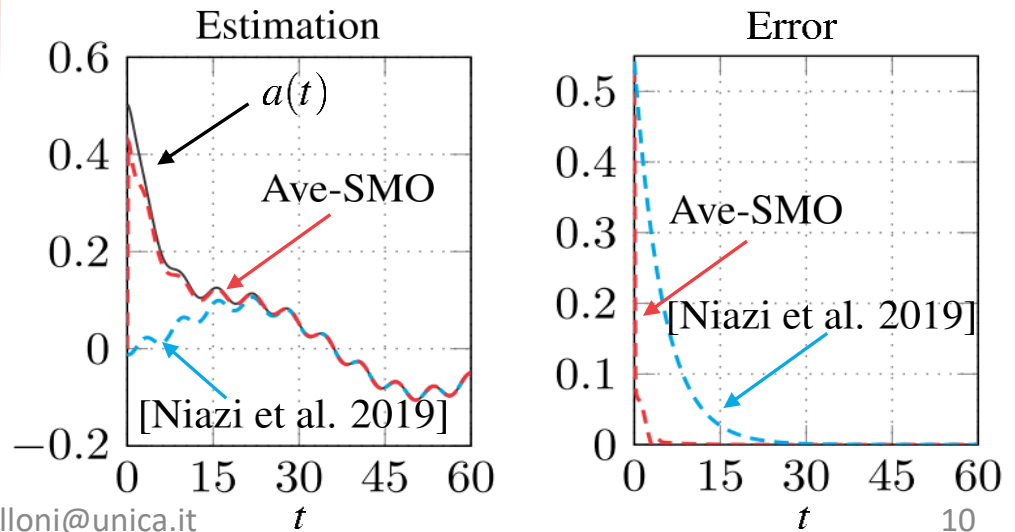
Rank Cond. [NO]

SMO tuning:  $\rho = 5, E_{22}^s = -10I_4, \alpha^* = -2.1 \times 10^{-3}$

- Since the rank condition does not hold

$$\dot{e}_a = (E_{11} + L(\alpha)E_{21})e_a - (F_1 + LF_2)\delta$$

- The Average-SMO is now compared with the linear observer in [Niazi et al. 2019, IEEE L-CSS] which exploits also a different optimal tuning



# Concluding remarks

## Main results:

- The **average-state estimation problem** on LSSs with many unmeasurable nodes is **solved** as the design of a **reduced-order SMO** subjected to **matched** and **unmatched perturbations**
- **IMPORTANT:** Differently to the existing approaches our **Average-SMO** allows to **resort information on the UIs** to improve the **robustness, precision** and **convergence rate** of estimation
- **IMPORTANT:** Our design is general, and **it can be used without** modification on LSSs independently to the fact they satisfy or not the exact estimation condition

$$\text{rank} \left( \begin{bmatrix} \alpha \mathbf{1}_k^\top - \mathbf{F}_1 \\ \mathbf{F}_2 \end{bmatrix} \right) = \text{rank}(\mathbf{F}_2)$$

- The **observer complexity** is independent to the number of unavailable nodes, thus keeping the design scalable and computationally treatable even if the system size is large.

## Hints for future investigations:

- **Decentralized** and **clustered-oriented versions** of the proposed design **are currently under study**
- Alternative **fixed-time estimation strategies** appear also promising and **worthy of further investigation**

## Reference:

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## Thank you for your kind attention

Any question, suggestion, etc. is welcome...



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