Motivation 0	Problem 00	Main idea	Case 0000	Controller design	Distributed controller	Conclusions 00

Controller design for flow networks of switched servers with setup times The Kumar-Seidman case as an illustrative example

Erjen Lefeber

Eindhoven University of Technology

Mathematical modeling of transport and production logistics January 11, 2008, Bremen

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Motivation O	Problem ●0	Main idea	Case 0000	Controller design	Distributed controller	Conclusions 00
Proble	m					

Problem

How to control these networks?

Decisions: When to switch, and to which job-type

Goals: Maximal throughput, minimal flow time

Current approach

Start from policy, analyze resulting dynamics

Kumar, Seidman (1990)





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Motivation 0	Problem 0●	Main idea	Case 0000	Controller design	Distributed controller	Conclusions 00
Problem	า					

Several policies exist that guarantee stability of the network

Remark

Stability is only a prerequisite for a good policy

Open issues

• Do existing policies yield satisfactory network performance?

• How to obtain pre-specified network behavior?

Main subject of study (modest)

Fixed, deterministic flow networks (not evolving, constant inflow)

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Motivation O	Problem 00	Main idea	Case 0000	Controller design	Distributed controller	Conclusions 00
Main id	ea					

Important observation

"The main interest is in the resulting behavior. So why not use that as a starting point?"

Approach

Start from desired behavior and *design* policy, instead of start from policy and analyze resulting dynamics

Consequence

Separation of concern: desired behavior and controller can be designed separately.

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Observation

Sufficient capacity (consider period of at least 1000).

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Motivation 0	Problem 00	Main idea	Case ○●○○	Controller design	Distributed controller	Conclusions 00
Model	(hybrid)				

State	
x_0^A, x_0^B	remaining setup time machine A,B
Xi	buffer contents ($i \in \{1, 2, 3, 4\}$)
$m = (m^A, m^B)$	$mode \in \{(1,2),(1,3),(4,2),(4,3)\}$



Motivation 0	Problem 00	Main idea	Case ○●○○	Controller design	Distributed controller	Conclusions 00
Model	(hybrid)				

State x_0^A, x_0^B remaining setup time machine A,B x_i buffer contents ($i \in \{1, 2, 3, 4\}$) $m = (m^A, m^B)$ mode $\in \{(1, 2), (1, 3), (4, 2), (4, 3)\}$

Input		
	u_0^A, u_0^B	$activity \in \{ \textcircled{0}, \textcircled{0}, \textcircled{3}, \textcircled{4}, \textcircled{0}, \textcircled{2}, \textcircled{3}, \textcircled{4} \}$
	и _i	service rate step $i \in \{1, 2, 3, 4\}$)

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Motivation O	Problem 00	Main idea	Case ○0●0	Controller design	Distributed controller	Conclusions
Model	(hybrid)				

Continuous dynamics

$$\dot{x}_{0}^{A}(t) = \begin{cases} -1 \text{ if } u_{0}^{A} \in \{\mathbf{0}, \mathbf{0}\} \\ 0 \text{ if } u_{0}^{A} \in \{\mathbf{0}, \mathbf{0}\} \end{cases} \quad \dot{x}_{0}^{B}(t) = \begin{cases} -1 \text{ if } u_{0}^{B} \in \{\mathbf{0}, \mathbf{0}\} \\ 0 \text{ if } u_{0}^{B} \in \{\mathbf{0}, \mathbf{0}\} \end{cases} \\ \dot{x}_{1}(t) = \lambda - u_{1}(t) \qquad \dot{x}_{2}(t) = u_{1}(t) - u_{2}(t) \\ \dot{x}_{4}(t) = u_{3}(t) - u_{4}(t) \qquad \dot{x}_{3}(t) = u_{2}(t) - u_{3}(t). \end{cases}$$

Discrete event dynamics

$$x_0^A := \sigma_{14};$$
 $m^A := 4$ if $u_0^A = 0$ and $m^A = 1$ $x_0^A := \sigma_{41};$ $m^A := 1$ if $u_0^A = 0$ and $m^A = 4$ $x_0^B := \sigma_{23};$ $m^B := 3$ if $u_0^B = 0$ and $m^B = 2$ $x_0^B := \sigma_{32};$ $m^B := 2$ if $u_0^B = 0$ and $m^B = 3$

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Motivation O	Problem 00	Main idea	Case ○0●0	Controller design	Distributed controller	Conclusions
Model	(hybrid)				

Continuous dynamics

$$\dot{x}_{0}^{A}(t) = \begin{cases} -1 \text{ if } u_{0}^{A} \in \{\mathbf{0}, \mathbf{0}\} \\ 0 \quad \text{if } u_{0}^{A} \in \{\mathbf{0}, \mathbf{0}\} \end{cases} \quad \dot{x}_{0}^{B}(t) = \begin{cases} -1 \text{ if } u_{0}^{B} \in \{\mathbf{0}, \mathbf{0}\} \\ 0 \quad \text{if } u_{0}^{B} \in \{\mathbf{0}, \mathbf{0}\} \end{cases} \\ \dot{x}_{1}(t) = \lambda - u_{1}(t) \qquad \dot{x}_{2}(t) = u_{1}(t) - u_{2}(t) \\ \dot{x}_{4}(t) = u_{3}(t) - u_{4}(t) \qquad \dot{x}_{3}(t) = u_{2}(t) - u_{3}(t). \end{cases}$$

Discrete event dynamics

$x_0^A := \sigma_{14};$	$m^A := 4$	if $u_0^A = 0$ and $m^A = 1$
$x_0^A := \sigma_{41};$	$m^A := 1$	if $u_0^A = 0$ and $m^A = 4$
$x_0^B := \sigma_{23};$	$m^{B} := 3$	if $u_0^B = 0$ and $m^B = 2$
$x_0^B := \sigma_{32};$	$m^B := 2$	if $u_0^B = \mathbf{Q}$ and $m^B = 3$

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Motivation 0	Problem 00	Main idea	Case ○00●	Controller design	Distributed controller	Conclusions 00
Model	(hybrid)				

Input constraints

$$\begin{array}{ll} u_0^A \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_1 = 0, u_4 = 0 & \text{if } x_0^A > 0 \\ u_0^A \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_1 \leq \mu_1, u_4 = 0 & \text{if } x_0^A = 0, x_1 > 0, m^A = 1 \\ u_0^A \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_1 \leq \lambda, u_4 = 0 & \text{if } x_0^A = 0, x_1 = 0, m^A = 1 \\ u_0^A \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_1 = 0, u_4 \leq \mu_4 & \text{if } x_0^A = 0, x_4 > 0, m^A = 4 \\ u_0^A \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_1 = 0, u_4 \leq \min(u_3, \mu_4) & \text{if } x_0^A = 0, x_4 = 0, m^A = 4 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 = 0 & \text{if } x_0^B > 0 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 \leq \mu_2, u_3 = 0 & \text{if } x_0^B = 0, x_2 > 0, m^B = 2 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq \mu_3 & \text{if } x_0^B = 0, x_3 > 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq \mu_2 & \text{if } x_0^B = 0, x_3 > 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in \{ {\textcircled{0}}, {\textcircled{0}} \}, u_2 = 0, u_3 \leq u_2 & \text{if } x_0^B = 0, x_3 = 0, m^B = 3 \\ u_0^B \in$$

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Notivation O	00	Main idea	Case ○OO●	Controller design	Distributed controller	00
Model	(hybrid)				

Input constraints

$u_0^{\mathcal{A}} \in \{0,0\}, u_1=0, u_4=0$	if $x_0^A > 0$
$u_0^{\mathcal{A}} \in \{ \oplus, \mathbf{\Phi} \}, u_1 \leq \mu_1, u_4 = 0$	if $x_0^A = 0, x_1 > 0, m^A = 1$
$u_0^{\mathcal{A}} \in \{ \oplus, 0 \}, u_1 \leq \lambda, u_4 = 0$	if $x_0^A = 0, x_1 = 0, m^A = 1$
$u_0^{\mathcal{A}} \in \{ 0, \textcircled{a} \}, u_1 = 0, u_4 \leq \mu_4$	if $x_0^A = 0, x_4 > 0, m^A = 4$
$u_0^{\mathcal{A}} \in \{ 0, \textcircled{a} \}, u_1 = 0, u_4 \leq \min(u_3, \mu_4)$	if $x_0^A = 0, x_4 = 0, m^A = 4$
$u_0^B \in \{\mathbf{Q}, \mathbf{G}\}, u_2 = 0, u_3 = 0$	if $x_0^B > 0$
$u_0^B \in \{ @, oldsymbol{0} \}, u_2 \leq \mu_2, u_3 = 0$	if $x_0^B = 0, x_2 > 0, m^B = 2$
$u_0^B \in \{ @, \mathbf{O} \}, u_2 \leq \min(u_1, \mu_2), u_3 = 0$	if $x_0^B = 0, x_2 = 0, m^B = 2$
$u_0^B \in \{ \mathbf{Q}, \Im \}, u_2 = 0, u_3 \le \mu_3$	if $x_0^B = 0, x_3 > 0, m^B = 3$
$u_0^B \in \{\textbf{Q}, \textcircled{3}\}, u_2 = 0, u_3 \leq u_2$	if $x_0^B = 0, x_3 = 0, m^B = 3$

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Motivation 0	Problem 00	Main idea	Case 0000	Controller design	Distributed controller	Conclusions 00
Contro	ller des	ign				

Main idea

Lyapunov: If energy is decreasing all the time \Rightarrow system should settle down at constant energy level

Challenge

Determine energy-function (based on desired periodic orbit)

Observation

Desired periodic orbit provides a fixed sequence of modes, with a given duration.

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Observation I

Desired periodic orbit provides a fixed sequence of modes, with a given duration.

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Contro	ller des	ign				

Observation II

Blindly applying fixed sequence of modes for corresponding duration makes system converge to translated desired periodic orbit, i.e. with additional lots in buffers (A.V. Savkin, 1998)

Observation III

Remaining duration of current mode can still be chosen

Final ingredient

Amount of work: $1.8x_1 + 1.5x_2 + 0.9x_3 + 0.6x_4$

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Motivation 0	Problem 00	Main idea	Case 0000	Controller design ○00●○○	Distributed controller	Conclusions 00
Contro	oller des	ign				

 \Rightarrow

Notice

- Current state
- Remaining duration of current mode

Additional amount of work

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Lyapunov function candidate

For given state: the lowest possible additional amount of work

Controller design

Over all possible inputs: pick one which makes Lyapunov function candidate decrease the most.

Motivation 0	Problem 00	Main idea	Case 0000	Controller design ○○○●○○	Distributed controller	Conclusions 00
Contro	ller des	ign				

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Notice

- Current state
- Remaining duration of current mode

Additional amount of work

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Resulting controller

Mode (1,2): to (4,2) when both $x_1 = 0$ and $x_2 + x_3 \ge 1000$ Mode (4,2): to (4,3) when both $x_2 = 0$ and $x_4 \le 83\frac{1}{3}$ Mode (4,3): to (1,2) when $x_3 = 0$

Motivation 0	Problem 00	Main idea	Case 0000	Controller design ○○○○○●	Distributed controller	Conclusions 00
Resultir	ng cont	roller				

Proof

Buffer amounts as A starts serving 1 for k^{th} time: $(x_1^k, x_2^k, x_3^k, x_4^k)$ Then for k > 2:

$$x_1^{k+1} = 100 + \frac{3}{7}x_1^k + \max(\frac{3}{7}x_1^k, \frac{3}{5}x_4^k) \qquad x_2^{k+1} = 0$$

$$x_4^{k+1} = \max(500, \frac{5}{7}x_1^k) \qquad x_3^{k+1} = 0$$

Since $x_1^{k+1} \le 100 + \frac{3}{7}x_1^k + \frac{3}{7}\max(x_1^k, x_1^{k-1})$: Contraction with fixed point (700, 0, 0, 500).

Remark

Centralized controller, i.e. non-distributed

Motivation 0	Problem 00	Main idea	Case 0000	Controller design ○○○○○●	Distributed controller	Conclusions 00
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Motivation O	Problem 00	Main idea	Case 0000	Controller design 000000	Distributed controller	Conclusions 00
Distrib	uted co	ntroller				





Distributed controller

Serving 1: Serve at least 1000 jobs until $x_1 = 0$, then switch. Let \bar{x}_1 be nr of jobs served.

Serving 4: Let \bar{x}_4 be nr of jobs in Buffer 4 after setup. Serve $\bar{x}_4 + \frac{1}{2}\bar{x}_1$ jobs, then switch. Serving 2: Serve at least 1000 jobs until $x_2 = 0$, then switch.

Serving 3: Empty buffer, then switch.

Motivation 0	Problem 00	Main idea	Case 0000	Controller design	Distributed controller	Conclusions ●0
Conclu	sions					

Non-distributed/centralized control

- Given a feasible periodic orbit, a controller can be derived.
- Approach can deal with
 - General networks
 - Finite buffers
 - Transportation delays

Distributed control

- For case was shown that distributed implementation exists
- Relates to observability

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Motivation 0	Problem 00	Main idea	Case 0000	Controller design 000000	Distributed controller	Conclusions ○●
Conclu	ding re	marks				

Ideas from control theory can be useful

- Obtermine optimal behavior (trajectory generation)
- Oerive centralized controller (state feedback control)
- Oerive decentralized controllers (dyn. output feedback)

Many questions remaining

- How to find good (or even optimal) network behavior?
- How to design decentralized controllers (observability)?
- Robustness against parameter changes?
- What if network is modified?
- What if arrival rate not constant?
- What if routing is not fixed?

Motivation 0	Problem 00	Main idea	Case 0000	Controller design 000000	Distributed controller	Conclusions ○●
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