

Remainder-Form Mixed-Monotone Decomposition Functions

Mohammad Khajenejad

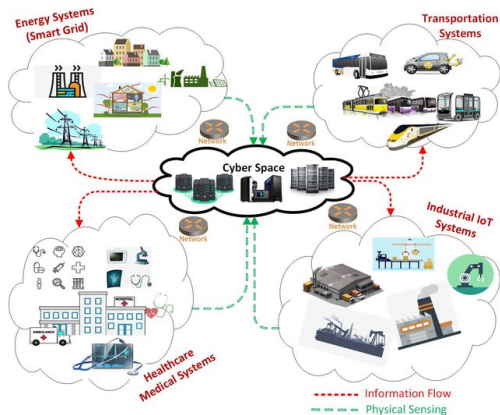
Department of Mechanical and Aerospace Engineering
University of California, San Diego, USA

Email: mkhajenejad@ucsd.edu

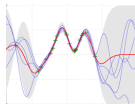
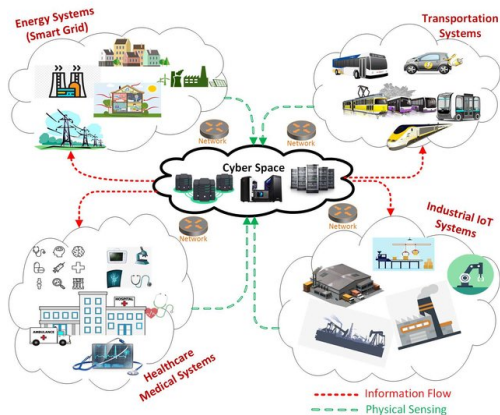


International Online Seminar on
Interval Methods in Control Engineering
May 25, 2023

Robust, Safe, Resilient, Private and Distributed Autonomy

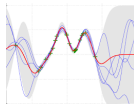
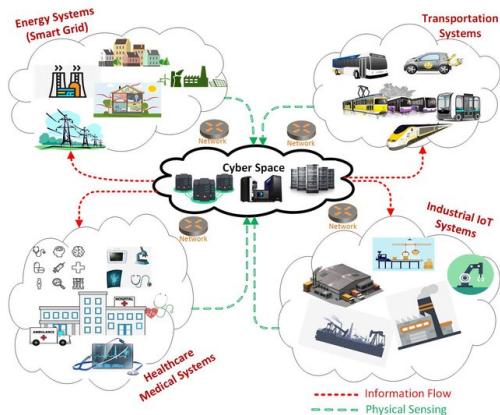


Robust, Safe, Resilient, Private and Distributed Autonomy



uncertainties \Rightarrow robustness

Robust, Safe, Resilient, Private and Distributed Autonomy

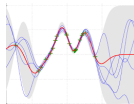
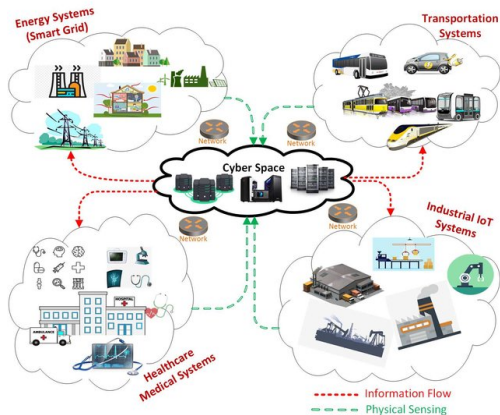


uncertainties \Rightarrow robustness



unsafe regions \Rightarrow safety critical

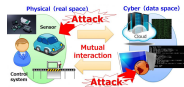
Robust, Safe, Resilient, Private and Distributed Autonomy



uncertainties \Rightarrow robustness

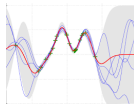
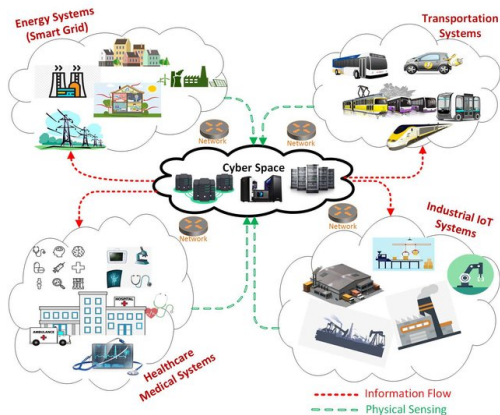


unsafe regions \Rightarrow safety critical



attacks \Rightarrow resiliency

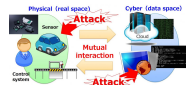
Robust, Safe, Resilient, Private and Distributed Autonomy



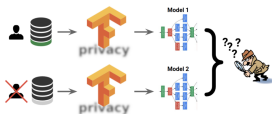
uncertainties \Rightarrow robustness



unsafe regions \Rightarrow safety critical

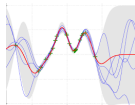
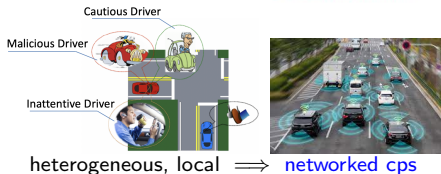
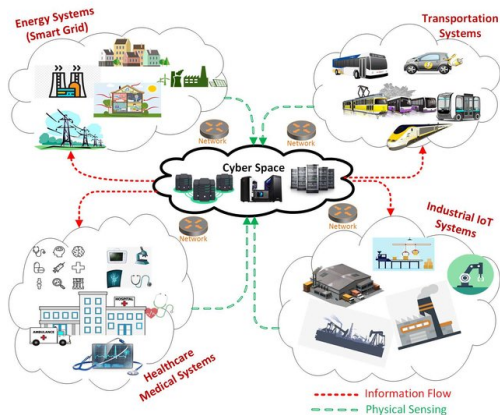


attacks \Rightarrow resiliency



data protection \Rightarrow privacy

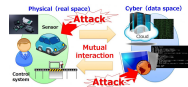
Robust, Safe, Resilient, Private and Distributed Autonomy



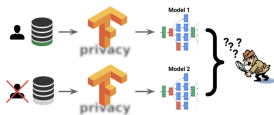
uncertainties \Rightarrow robustness



unsafe regions \Rightarrow safety critical

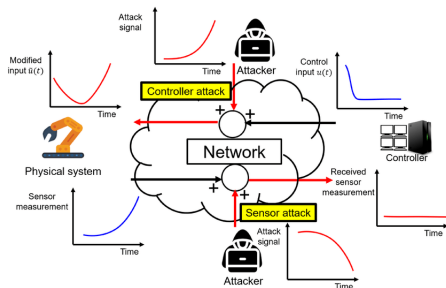


attacks \Rightarrow resiliency



data protection \Rightarrow privacy

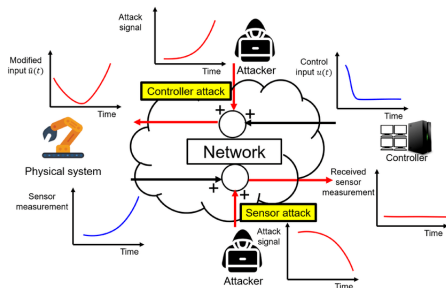
System Properties \Rightarrow Safe & Secure Autonomy



Research Question

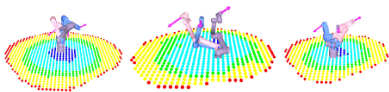
Can we leverage dynamic systems' properties to obtain **robust**, **resilient**, **distributed** & **private** autonomy?

System Properties \Rightarrow Safe & Secure Autonomy



Research Question

Can we leverage **dynamic systems'** properties to obtain **robust, resilient, distributed & private** autonomy?



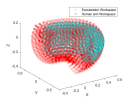
robot base placement



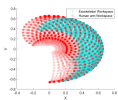
trajectories in swarm of drones



(a)



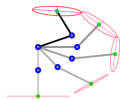
(b)



(c)

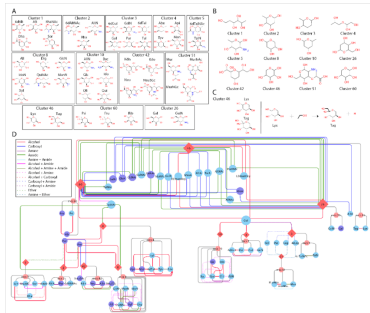


(d)



(e)

hybrid limb exoskeleton



Monosaccharide propagation

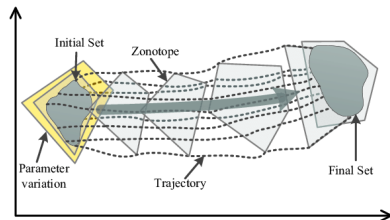
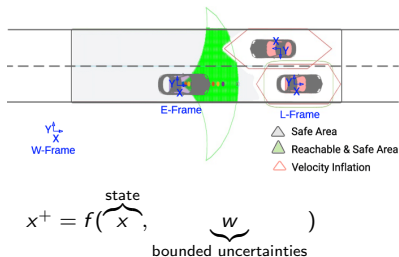
- remainder-form decomposition functions

- applications:
 - ▶ set-valued state estimation
 - ▶ interval observer design
 - ▶ (distributed) resiliency

- future visions

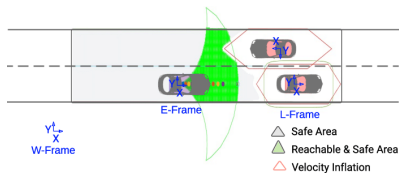
- remainder-form decomposition functions
- applications:
 - ▶ set-valued state estimation
 - ▶ interval observer design
 - ▶ (distributed) resiliency
- future visions

Set-Valued Robust Reachability Analysis

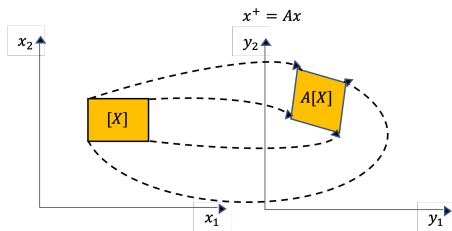
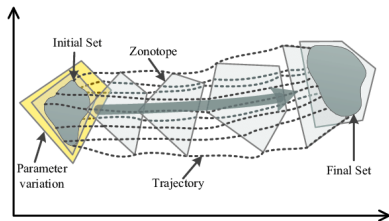


- Can be very challenging and computationally expensive for nonlinear systems

Set-Valued Robust Reachability Analysis

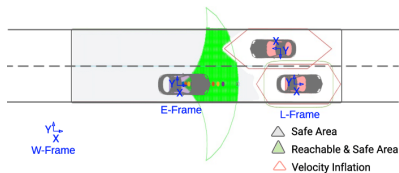


$$x^+ = f(\underbrace{x}_{\text{state}}, \underbrace{w}_{\text{bounded uncertainties}})$$

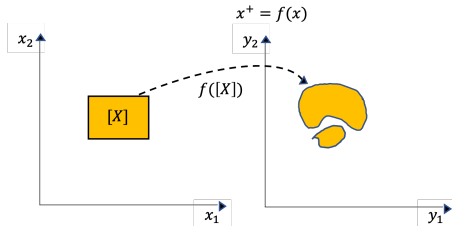
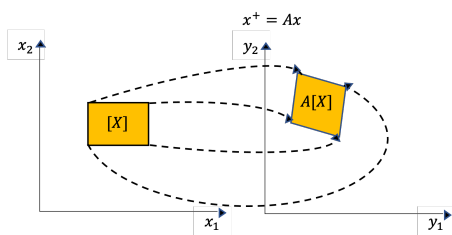
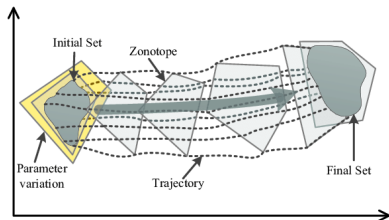


- Can be very challenging and computationally expensive for nonlinear systems

Set-Valued Robust Reachability Analysis

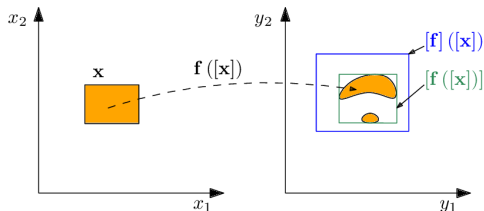


$$x^+ = f\left(\underbrace{x}_{\text{state}}, \underbrace{w}_{\text{bounded uncertainties}}\right)$$



- Can be very challenging and computationally expensive for nonlinear systems

Reachability via Inclusion/Decomposition Functions



$$\underline{f} \leq \min_{x \in \mathcal{X}} f(x) \leq f(x) \leq \max_{x \in \mathcal{X}} f(x) \leq \bar{f} \Rightarrow [f](\mathcal{X}) = [\underline{f}, \bar{f}] \leftarrow$$

natural inclusions

centered forms

mixed forms

Taylor forms

⋮

mixed-monotone forms

Problem 1

Given f and \mathcal{X} , can we find a *tight and tractable* inclusion function $[f]$?

Definition 2 (DT Decomposition Functions (Yang et al. 2019))

- $x_t^+ = f(x_t, w_t)$: a **DT** system, $f : \mathcal{Z} \rightarrow \mathbb{R}^n$
- $f_d : \mathcal{Z} \times \mathcal{Z} \rightarrow \mathbb{R}^n$: a **DT-MMDF** with respect to f , if
 - ▶ $f_d(z, z) = f(z)$
 - ▶ $\hat{z} \geq z \Rightarrow f_d(\hat{z}, z') \geq f_d(z, z')$
 - ▶ $\hat{z} \geq z \Rightarrow f_d(z', \hat{z}) \leq f_d(z', z)$

Definition 3 (CT Decomposition Functions (Abate et al. 2020))

- $x_t^+ = f(x_t, w_t)$: a **CT** system, $f : \mathcal{Z} \rightarrow \mathbb{R}^n$
- $f_d : \mathcal{Z} \times \mathcal{Z} \rightarrow \mathbb{R}^n$: a **CT-MMDF** with respect to f , if
 - ▶ $f_d(z, z) = f(z)$
 - ▶ $\hat{z} \geq z \wedge \hat{z}_i = z_i \Rightarrow f_{d,i}(\hat{z}, z') \geq f_{d,i}(z, z')$ (only "off-diagonal" arguments)
 - ▶ $\hat{z} \geq z \Rightarrow f_d(z', \hat{z}) \leq f_d(z', z)$

Definition 2 (DT Decomposition Functions (Yang.ea.2019))

- $x_t^+ = f(x_t, w_t)$: a **DT** system, $f : \mathcal{Z} \rightarrow \mathbb{R}^n$
- $f_d : \mathcal{Z} \times \mathcal{Z} \rightarrow \mathbb{R}^n$: a **DT-MMDF** with respect to f , if
 - ▶ $f_d(z, z) = f(z)$
 - ▶ $\hat{z} \geq z \Rightarrow f_d(\hat{z}, z') \geq f_d(z, z')$
 - ▶ $\hat{z} \geq z \Rightarrow f_d(z', \hat{z}) \leq f_d(z', z)$

Definition 3 (CT Decomposition Functions (Abate.ea.2020))

- $x_t^+ = f(x_t, w_t)$: a **CT** system, $f : \mathcal{Z} \rightarrow \mathbb{R}^n$
- $f_d : \mathcal{Z} \times \mathcal{Z} \rightarrow \mathbb{R}^n$: a **CT-MMDF** with respect to f , if
 - ▶ $f_d(z, z) = f(z)$
 - ▶ $\hat{z} \geq z \wedge \hat{z}_i = z_i \Rightarrow f_{d,i}(\hat{z}, z') \geq f_{d,i}(z, z')$ (only "off-diagonal" arguments)
 - ▶ $\hat{z} \geq z \Rightarrow f_d(z', \hat{z}) \leq f_d(z', z)$

Definition 4 (Embedding Systems)

- $x_t^+ = f(x_t, w_t)$: an n -dimensional DT/CT system
- $x_0 \in [\underline{x}_0 \ \bar{x}_0]$, $w_t \in [\underline{w} \ \bar{w}]$
- $f_d(\cdot, \cdot)$: any decomposition function of f
- $2n$ -dimensional embedding system:

$$\begin{bmatrix} \underline{x}_t^+ \\ \bar{x}_t^+ \end{bmatrix} = \begin{bmatrix} f_d([\underline{x}_t^T \ \underline{w}^T]^T, [\bar{x}_t^T \ \bar{w}^T]^T) \\ f_d([\bar{x}_t^T \ \bar{w}^T]^T, [\underline{x}_t^T \ \underline{w}^T]^T) \end{bmatrix} \quad (1)$$

Proposition 1

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Definition 4 (Embedding Systems)

- $x_t^+ = f(x_t, w_t)$: an n -dimensional DT/CT system
- $x_0 \in [\underline{x}_0 \ \bar{x}_0]$, $w_t \in [\underline{w} \ \bar{w}]$
- $f_d(\cdot, \cdot)$: any decomposition function of f
- $2n$ -dimensional embedding system:

$$\begin{bmatrix} \underline{x}_t^+ \\ \bar{x}_t^+ \end{bmatrix} = \begin{bmatrix} f_d([\underline{x}_t^T \ \underline{w}^T]^T, [\bar{x}_t^T \ \bar{w}^T]^T) \\ f_d([\bar{x}_t^T \ \bar{w}^T]^T, [\underline{x}_t^T \ \underline{w}^T]^T) \end{bmatrix} \quad (1)$$

Proposition 1

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Existing Decomposition Functions

- “Optimal” (Abate.ea.2020):

$$f_{d,i}^O(z, \hat{z}) = \begin{cases} \min_{\zeta \in [z, \hat{z}]} f_i(\zeta) & \text{if } z \leq \hat{z}, \\ \max_{\zeta \in [\hat{z}, z]} f_i(\zeta) & \text{if } \hat{z} \leq z. \end{cases}$$

- (Yang.ea.2019)

$$f_{d,i}^L(z, \hat{z}) = f_i(\zeta) + (\alpha_i - \beta_i)(z - \hat{z}),$$

$$\alpha_{ij} = \begin{cases} 0, & \text{Cases 1, 3, 4, 5,} \\ |a_{ij}|, & \text{Case 2,} \end{cases}, \beta_{ij} = \begin{cases} 0, & \text{Cases 1, 2, 4, 5,} \\ -|b_{ij}|, & \text{Case 3,} \end{cases},$$

$$\zeta_j = \begin{cases} z_j, & \text{Cases 1, 2, 5,} \\ \hat{z}_j, & \text{Cases 3, 4,} \end{cases}$$

Case 1 : $a_{ij} \geq 0$, Case 2 : $a_{ij} \leq 0, b_{ij} \geq 0, |a_{ij}| \leq |b_{ij}|$, Case

3 : $a_{ij} \leq 0, b_{ij} \geq 0, |a_{ij}| \geq |b_{ij}|$, Case 4 : $b_{ij} \leq 0$, Case 5 : $j = i$

Existing Decomposition Functions

- “Optimal” (Abate.ea.2020):

$$f_{d,i}^O(z, \hat{z}) = \begin{cases} \min_{\zeta \in [z, \hat{z}]} f_i(\zeta) & \text{if } z \leq \hat{z}, \\ \max_{\zeta \in [\hat{z}, z]} f_i(\zeta) & \text{if } \hat{z} \leq z. \end{cases}$$

- (Yang.ea.2019)

$$f_{d,i}^L(z, \hat{z}) = f_i(\zeta) + (\alpha_i - \beta_i)(z - \hat{z}),$$

$$\alpha_{ij} = \begin{cases} 0, & \text{Cases 1, 3, 4, 5,} \\ |a_{ij}|, & \text{Case 2,} \end{cases}, \beta_{ij} = \begin{cases} 0, & \text{Cases 1, 2, 4, 5,} \\ -|b_{ij}|, & \text{Case 3,} \end{cases},$$

$$\zeta_j = \begin{cases} z_j, & \text{Cases 1, 2, 5,} \\ \hat{z}_j, & \text{Cases 3, 4,} \end{cases}$$

Case 1 : $a_{ij} \geq 0$, Case 2 : $a_{ij} \leq 0, b_{ij} \geq 0, |a_{ij}| \leq |b_{ij}|$, Case

3 : $a_{ij} \leq 0, b_{ij} \geq 0, |a_{ij}| \geq |b_{ij}|$, Case 4 : $b_{ij} \leq 0$, Case 5: $j = i$

Existing Decomposition Functions

- “Optimal” (Abate.ea.2020):

$$f_{d,i}^O(z, \hat{z}) = \begin{cases} \min_{\zeta \in [z, \hat{z}]} f_i(\zeta) & \text{if } z \leq \hat{z}, \\ \max_{\zeta \in [\hat{z}, z]} f_i(\zeta) & \text{if } \hat{z} \leq z. \end{cases}$$

- (Yang.ea.2019)

$$f_{d,i}^L(z, \hat{z}) = f_i(\zeta) + (\alpha_i - \beta_i)(z - \hat{z}),$$

$$\alpha_{ij} = \begin{cases} 0, & \text{Cases 1, 3, 4, 5,} \\ |a_{ij}|, & \text{Case 2,} \end{cases}, \beta_{ij} = \begin{cases} 0, & \text{Cases 1, 2, 4, 5,} \\ -|b_{ij}|, & \text{Case 3,} \end{cases},$$

$$\zeta_j = \begin{cases} z_j, & \text{Cases 1, 2, 5,} \\ \hat{z}_j, & \text{Cases 3, 4,} \end{cases}$$

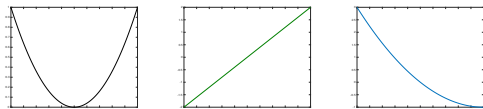
Case 1 : $a_{ij} \geq 0$, Case 2 : $a_{ij} \leq 0, b_{ji} \geq 0, |a_{ij}| \leq |b_{ij}|$, Case

3 : $a_{ij} \leq 0, b_{ij} \geq 0, |a_{ij}| \geq |b_{ij}|$, Case 4 : $b_{ij} \leq 0$, Case 5: $j = i$

Remainder-Form Mixed-Monotone Decompositions

Khajenejad, M. and Yong, S.Z. "Tight Remainder-Form Decomposition Functions with Applications to Constrained Reachability and Guaranteed State Estimation." *IEEE Transactions on Automatic Control*, 2023, accepted, (Impact Factor = 6.549).

$$f(x) = \underbrace{Hx}_{\text{linear remainder}} + \underbrace{g(x)}_{\text{JSS mapping}}, \quad H_{i,j} = \bar{J}_{i,j}^f \vee H_{i,j} = \underline{J}_{i,j}^f$$



$$H^{\oplus} \underline{x} - H^{\ominus} \bar{x} \leq Hx \leq H^{\oplus} \bar{x} - H^{\ominus} \underline{x}$$

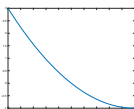
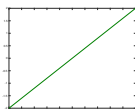
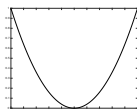
$$g(\underline{x}_c) \leq g(x) \leq g(\bar{x}_c)$$

$$\underbrace{H^{\oplus} \underline{x} - H^{\ominus} \bar{x} + g(\underline{x}_c)}_{f_d(\underline{x}, \bar{x})} \leq \underbrace{Hx + g(x)}_{f(x)} \leq \underbrace{H^{\oplus} \bar{x} - H^{\ominus} \underline{x} + g(\bar{x}_c)}_{f_d(\bar{x}, \underline{x})}$$

Remainder-Form Mixed-Monotone Decompositions

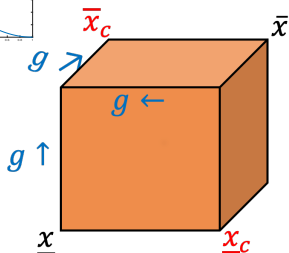
Khajenejad, M. and Yong, S.Z. "Tight Remainder-Form Decomposition Functions with Applications to Constrained Reachability and Guaranteed State Estimation." *IEEE Transactions on Automatic Control*, 2023, accepted, (Impact Factor = 6.549).

$$f(x) = \underbrace{Hx}_{\text{linear remainder}} + \underbrace{g(x)}_{\text{JSS mapping}}, \quad H_{i,j} = \bar{J}_{i,j}^f \vee H_{i,j} = \underline{J}_{i,j}^f$$



$$H^{\oplus} \underline{x} - H^{\ominus} \bar{x} \leq Hx \leq H^{\oplus} \bar{x} - H^{\ominus} \underline{x}$$

$$g(\underline{x}_c) \leq g(x) \leq g(\bar{x}_c)$$

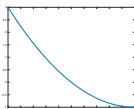
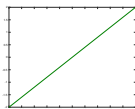
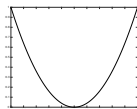


$$\underbrace{H^{\oplus} \underline{x} - H^{\ominus} \bar{x} + g(\underline{x}_c)}_{f_d(\underline{x}, \bar{x})} \leq \underbrace{Hx + g(x)}_{f(x)} \leq \underbrace{H^{\oplus} \bar{x} - H^{\ominus} \underline{x} + g(\bar{x}_c)}_{f_d(\bar{x}, \underline{x})}$$

Remainder-Form Mixed-Monotone Decompositions

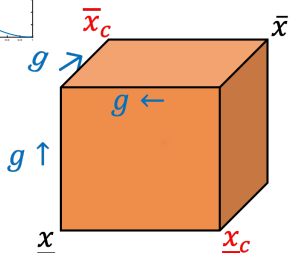
Khajenejad, M. and Yong, S.Z. "Tight Remainder-Form Decomposition Functions with Applications to Constrained Reachability and Guaranteed State Estimation." *IEEE Transactions on Automatic Control*, 2023, accepted, (Impact Factor = 6.549).

$$f(x) = \underbrace{Hx}_{\text{linear remainder}} + \underbrace{g(x)}_{\text{JSS mapping}}, \quad H_{i,j} = \bar{J}_{i,j}^f \vee H_{i,j} = \underline{J}_{i,j}^f$$



$$H^{\oplus} \underline{x} - H^{\ominus} \bar{x} \leq Hx \leq H^{\oplus} \bar{x} - H^{\ominus} \underline{x}$$

$$g(\underline{x}_c) \leq g(x) \leq g(\bar{x}_c)$$



$$\underbrace{H^{\oplus} \underline{x} - H^{\ominus} \bar{x} + g(\underline{x}_c)}_{f_d(\underline{x}, \bar{x})} \leq \underbrace{Hx + g(x)}_{f(x)} \leq \underbrace{H^{\oplus} \bar{x} - H^{\ominus} \underline{x} + g(\bar{x}_c)}_{f_d(\bar{x}, \underline{x})}$$

Technical Contributions

- no remainder outperforms all **linear** remainders

- tractable** computations; a countable finite set of slopes \mathcal{H}

$$\underbrace{\max_{H \in \mathcal{H}} H^{\oplus} \underline{x} - H^{\ominus} \bar{x} + g(\underline{x}_c)}_{\underline{f}_d(\underline{x}, \bar{x})} \leq f(x) \leq \underbrace{\min_{H \in \mathcal{H}} H^{\oplus} \bar{x} - H^{\ominus} \underline{x} + g(\bar{x}_c)}_{\bar{f}_d(\bar{x}, \underline{x})}$$

- one-sided** bounded Jacobians

Technical Contributions

- no remainder outperforms all **linear** remainders

- tractable** computations; a countable finite set of slopes \mathcal{H}

$$\underbrace{\max_{H \in \mathcal{H}} H^\oplus \underline{x} - H^\ominus \bar{x} + g(\underline{x}_c)}_{\underline{f}_d(\underline{x}, \bar{x})} \leq f(x) \leq \underbrace{\min_{H \in \mathcal{H}} H^\oplus \bar{x} - H^\ominus \underline{x} + g(\bar{x}_c)}_{\bar{f}_d(\bar{x}, \underline{x})}$$

- one-sided** bounded Jacobians

Technical Contributions

- no remainder outperforms all **linear** remainders

- tractable** computations; a countable finite set of slopes \mathcal{H}

$$\max_{H \in \mathcal{H}} \underbrace{H^{\oplus} \underline{x} - H^{\ominus} \bar{x} + g(\underline{x}_c)}_{\underline{f}_d(\underline{x}, \bar{x})} \leq f(x) \leq \underbrace{\min_{H \in \mathcal{H}} H^{\oplus} \bar{x} - H^{\ominus} \underline{x} + g(\bar{x}_c)}_{\bar{f}_d(\bar{x}, \underline{x})}$$

- one-sided** bounded Jacobians

Technical Contributions

- nonsmooth systems; generalized Clarke derivatives
- discontinuous vector fields with finite jumps
- outperforms [Yang.ea.2019]

Technical Contributions

- nonsmooth systems; generalized Clarke derivatives
- discontinuous vector fields with finite jumps
- outperforms [Yang.ea.2019]

Technical Contributions

- **nonsmooth** systems; generalized Clarke derivatives
- **discontinuous** vector fields with finite jumps
- **outperforms** [Yang.ea.2019]

- remainder-form decomposition functions
- applications:
 - ▶ set-valued state estimation
 - ▶ interval observer design
 - ▶ (distributed) resiliency
- future visions

$$\underbrace{x^+ = f(x, w)}_{\text{original } n\text{-dimensional system}} \quad \longrightarrow \quad \underbrace{\begin{bmatrix} \underline{x}^+ \\ \bar{x}^+ \end{bmatrix} = \begin{bmatrix} \underline{f}_d([\underline{x}^\top \ \underline{w}^\top]^\top, [\bar{x}^\top \ \bar{w}^\top]^\top) \\ \bar{f}_d([\bar{x}^\top \ \bar{w}^\top]^\top, [\underline{x}^\top \ \underline{w}^\top]^\top) \end{bmatrix}}_{\text{lifted } 2n\text{-dimensional embedding system}}$$

Proposition 2 (State Framer Property [Khajenejad.Yong.2021])

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Van Der Pol System

$$\begin{aligned}
 x_{1,k+1} &= x_{1,k} + \delta_t x_{2,k}, \\
 x_{2,k+1} &= x_{2,k} + \delta_t ((1 - x_{1,k}^2)x_{2,k} - x_{1,k})
 \end{aligned}$$

$$\underbrace{x^+ = f(x, w)}_{\text{original } n\text{-dimensional system}} \quad \longrightarrow \quad \underbrace{\begin{bmatrix} \underline{x}^+ \\ \bar{x}^+ \end{bmatrix} = \begin{bmatrix} \underline{f}_d([\underline{x}^\top \ \underline{w}^\top]^\top, [\bar{x}^\top \ \bar{w}^\top]^\top) \\ \bar{f}_d([\bar{x}^\top \ \bar{w}^\top]^\top, [\underline{x}^\top \ \underline{w}^\top]^\top) \end{bmatrix}}_{\text{lifted } 2n\text{-dimensional embedding system}}$$

Proposition 2 (State Framer Property [Khajenejad.Yong.2021])

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Van Der Pol System

$$\begin{aligned}
 x_{1,k+1} &= x_{1,k} + \delta_t x_{2,k}, \\
 x_{2,k+1} &= x_{2,k} + \delta_t ((1 - x_{1,k}^2)x_{2,k} - x_{1,k})
 \end{aligned}$$

$$\underbrace{x^+ = f(x, w)}_{\text{original } n\text{-dimensional system}} \longrightarrow \underbrace{\begin{bmatrix} \underline{x}^+ \\ \bar{x}^+ \end{bmatrix} = \begin{bmatrix} \underline{f}_d([\underline{x}^T \ \underline{w}^T]^T, [\bar{x}^T \ \bar{w}^T]^T) \\ \bar{f}_d([\bar{x}^T \ \bar{w}^T]^T, [\underline{x}^T \ \underline{w}^T]^T) \end{bmatrix}}_{\text{lifted } 2n\text{-dimensional embedding system}}$$

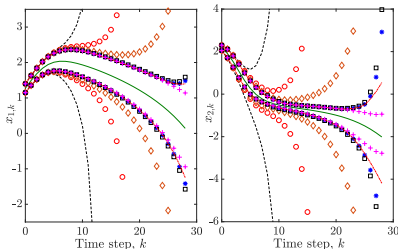
Proposition 2 (State Framer Property [Khajenejad.Yong.2021])

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Van Der Pol System

$$\begin{aligned} x_{1,k+1} &= x_{1,k} + \delta_t x_{2,k}, \\ x_{2,k+1} &= x_{2,k} + \delta_t ((1 - x_{1,k}^2)x_{2,k} - x_{1,k}) \end{aligned}$$

- : natural, ○: centered form,
- ◇: mixed-centered form inclusions
- : [Yang.ea.2019], *: remainder-form,
- ⋯: the best of all, +: optimal



Set-Inversion; Constrained Reachability

$$x^+ = f(x, w)$$

$$h(x) \in Y = \underbrace{[\underline{y}, \bar{y}]}$$

constraint, observation, measurement set

Problem 5 (Set-Inversion)

Find $[X_u] \supseteq \{x \in [X_p] | h(x) \in Y\}$

- Fact: $\forall x \in [\underline{x}_m, \bar{x}_m] \subseteq [X_p] \Rightarrow h_d(\underline{x}_m, \bar{x}_m) \leq h(x) \leq h_d(\bar{x}_m, \underline{x}_m)$

$$\begin{cases} h_d(\bar{x}_m, \underline{x}_m) < \underline{y} \\ \text{or} \\ h_d(\underline{x}_m, \bar{x}_m) > \bar{y} \end{cases} ?$$

Set-Inversion; Constrained Reachability

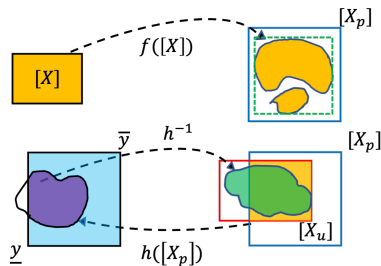
$$x^+ = f(x, w)$$

$$h(x) \in Y = [\underline{y}, \bar{y}]$$

constraint, observation, measurement set

Problem 5 (Set-Inversion)

Find $[X_u] \supseteq \{x \in [X_p] | h(x) \in Y\}$



- Fact: $\forall x \in [\underline{x}_m, \bar{x}_m] \subseteq [X_p] \Rightarrow h_d(\underline{x}_m, \bar{x}_m) \leq h(x) \leq h_d(\bar{x}_m, \underline{x}_m)$

$$\begin{cases} h_d(\bar{x}_m, \underline{x}_m) < \underline{y} \\ \text{or} \\ h_d(\underline{x}_m, \bar{x}_m) > \bar{y} \end{cases} \quad ?$$

Set-Inversion; Constrained Reachability

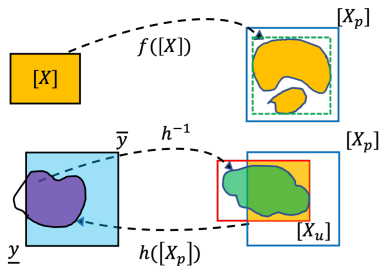
$$x^+ = f(x, w)$$

$$h(x) \in Y = [\underline{y}, \bar{y}]$$

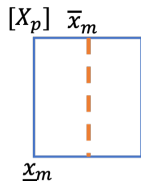
constraint, observation, measurement set

Problem 5 (Set-Inversion)

Find $[X_u] \supseteq \{x \in [X_p] | h(x) \in Y\}$



- Fact: $\forall x \in [\underline{x}_m, \bar{x}_m] \subseteq [X_p] \Rightarrow h_d(\underline{x}_m, \bar{x}_m) \leq h(x) \leq h_d(\bar{x}_m, \underline{x}_m)$



$$\begin{cases} h_d(\bar{x}_m, \underline{x}_m) < \underline{y} \\ \text{or} \\ h_d(\underline{x}_m, \bar{x}_m) > \bar{y} \end{cases} \quad ?$$

Set-Inversion; Constrained Reachability

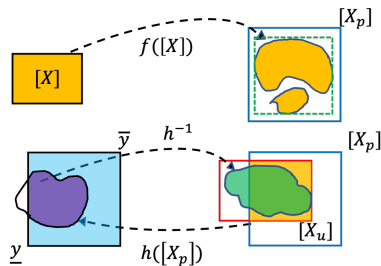
$$x^+ = f(x, w)$$

$$h(x) \in Y = [\underline{y}, \bar{y}]$$

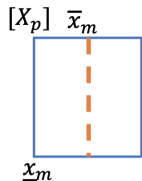
constraint, observation, measurement set

Problem 5 (Set-Inversion)

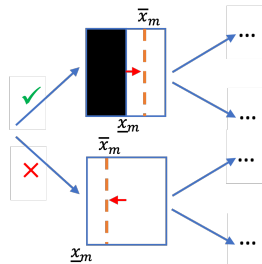
Find $[X_u] \supseteq \{x \in [X_p] | h(x) \in Y\}$



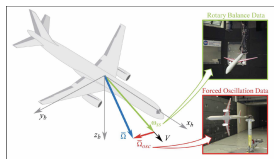
- Fact: $\forall x \in [\underline{x}_m, \bar{x}_m] \subseteq [X_p] \Rightarrow h_d(\underline{x}_m, \bar{x}_m) \leq h(x) \leq h_d(\bar{x}_m, \underline{x}_m)$



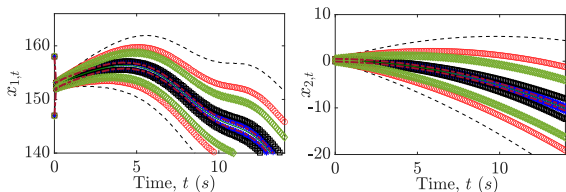
$$\begin{cases} h_d(\bar{x}_m, \underline{x}_m) < \underline{y} \\ \text{or} \\ h_d(\underline{x}_m, \bar{x}_m) > \bar{y} \end{cases} \quad ?$$



NASA's Generic Transport Model [Summers.ea.2013]



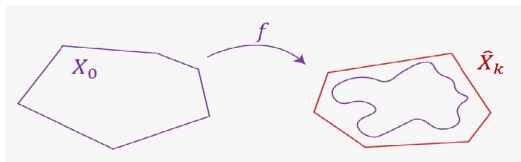
- a remote-controlled commercial aircraft
- V, α, q & θ : speed, angle of attack, pitch rate & pitch angle



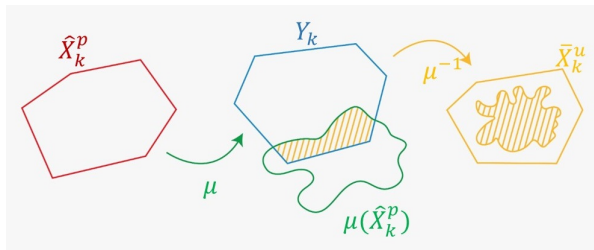
upper and lower framers of $x_1 = v$ and $x_2 = \alpha$, natural (—), centered form (\circ), mixed – form (\diamond), [Yang.ea.2019](\square), remainder-form ($*$)

Polytopic Estimation

- Can **mixed-monotone decomposition** be applied for **polytope-valued** state estimation?

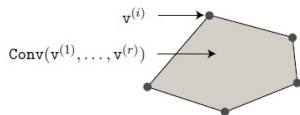


Propagation: $f(X_0) \subseteq \hat{X}_k$

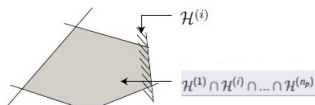


Update: $\hat{X}_k^p \cap_{\mu} Y_k \subseteq \bar{X}_k^u$

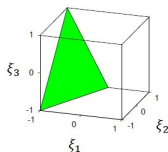
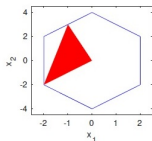
Polytopes; Equivalent Representations



(a) V -representation

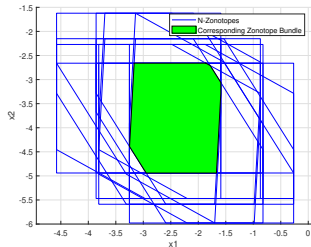


(b) H -representation



$$\mathcal{Z} = \{ \tilde{G}\xi + \tilde{c} \mid \xi \in \mathbb{B}^{n_g}, \tilde{A}\xi = \tilde{b} \}$$

Constrained Zonotope (CZ)



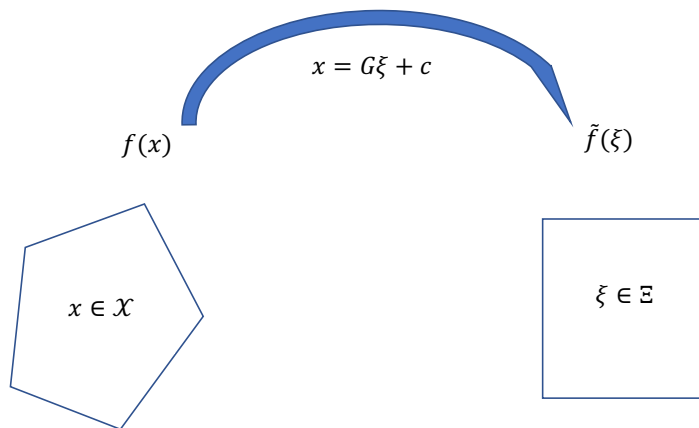
$$\mathcal{Z} = \bigcap_{s=1}^S \{ G_s \zeta + c_s \mid \zeta \in \mathbb{B}^{n_g} \}$$

Zonotope Bundle (ZB)

Main Idea

Khajenejad, M. and Yong, S.Z. "Guaranteed State Estimation via Direct Polytopic Set Computation for Nonlinear Discrete-Time Systems." *IEEE Control Systems Letters (L-CSS)*, pages 2060-2065, vol. 6, 2022 (presented in ACC'22).

Khajenejad, M., Shoaib, F. and Yong, S.Z. "Guaranteed State Estimation via Indirect Polytopic Set Computation for Nonlinear Discrete-Time Systems." *IEEE Conference on Decision and Control (CDC)*, Austin, Texas (Virtual), pp. 6167-6174, 2021 (average acceptance rate: %56.7).

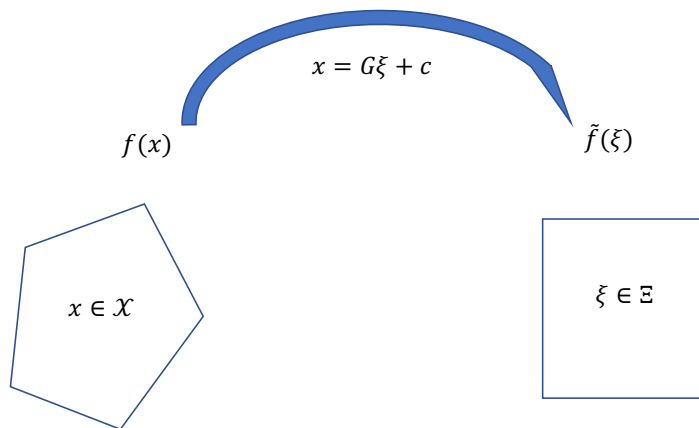


- Now apply **mixed-monotone decompositions** in the space of **generators (Ξ)** for propagation and update

Main Idea

Khajenejad, M. and Yong, S.Z. "Guaranteed State Estimation via Direct Polytopic Set Computation for Nonlinear Discrete-Time Systems." *IEEE Control Systems Letters (L-CSS)*, pages 2060-2065, vol. 6, 2022 (presented in ACC'22).

Khajenejad, M., Shouib, F. and Yong, S.Z. "Guaranteed State Estimation via Indirect Polytopic Set Computation for Nonlinear Discrete-Time Systems." *IEEE Conference on Decision and Control (CDC)*, Austin, Texas (Virtual), pp. 6167-6174, 2021 (average acceptance rate: %56.7).



- Now apply **mixed-monotone decompositions** in the space of **generators (Ξ)** for propagation and update

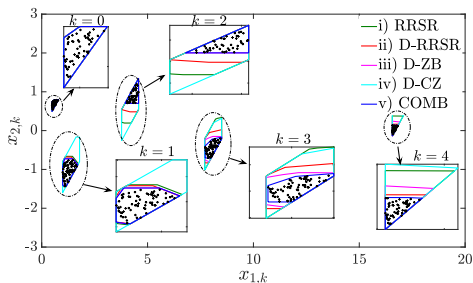
Polytope-Valued State Estimation

[Example 1, Rego.ea.2020]

$$x_{1,k} = 3x_{1,k-1} - \frac{x_{1,k-1}^2}{7} - \frac{4x_{1,k-1}x_{2,k-1}}{4+x_{1,k-1}} + w_{1,k-1},$$

$$x_{2,k} = -2x_{2,k-1} + \frac{3x_{1,k-1}x_{2,k-1}}{4+x_{1,k-1}} + w_{2,k-1}, \quad \|w_k\|_\infty \leq 0.1,$$

$$\begin{bmatrix} y_{1,k} \\ y_{2,k} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_{1,k} \\ x_{2,k} \end{bmatrix} + \begin{bmatrix} v_{1,k} \\ v_{2,k} \end{bmatrix}, \quad \mathcal{X}_0 = \left\{ \begin{bmatrix} 0.1 & 0.2 & -0.1 \\ 0.1 & 0.1 & 0 \end{bmatrix}, \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix} \right\}, \quad \|v_k\|_\infty \leq 0.4,$$



polytopic estimates for five different approaches. **COMB**: combination of the zonotope-bundle (D-ZB) and constrained zonotope (D-CZ) approaches

- remainder-form decomposition functions
- applications:
 - ▶ set-valued state estimation
 - ▶ interval observer design
 - ▶ (distributed) resiliency
- future visions

Interval Observer Synthesis

- How about **stability/boundedness** of the framers?

$$\mathcal{G} : \begin{cases} x_t^+ = f(x_t, w_t), \\ y_t = h(x_t, v_t) \end{cases}$$

Problem 6 (Interval Observer Synthesis)

synthesize framers $\underline{x}_t, \bar{x}_t$ such that

- *states are framed: $\underline{x}_t \leq x_t \leq \bar{x}_t$*
- *framers are uniformly bounded*
- *design is optimized*

Interval Observer Synthesis

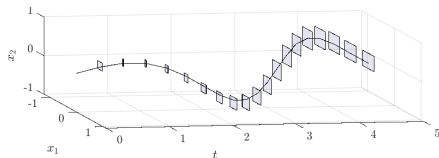
- How about **stability/boundedness** of the framers?

$$\mathcal{G} : \begin{cases} x_t^+ = f(x_t, w_t), \\ y_t = h(x_t, v_t) \end{cases}$$

Problem 6 (Interval Observer Synthesis)

synthesize **framers** $\underline{x}_t, \bar{x}_t$ such that

- states are **framed**: $\underline{x}_t \leq x_t \leq \bar{x}_t$
- framers are **uniformly bounded**
- design is **optimized**



Design Strategy: JSS decomposition of vector fields

$$\left. \begin{aligned} x^+ &= f(x, w) = Ax + Bw + \underbrace{\phi(x, w)}_{\text{JSS}} \\ y &= h(x, v) = Cx + Dv + \underbrace{\psi(x, v)}_{\text{JSS}} \\ 0 &= L(y - Cx - Dv - \psi(x, v)) \end{aligned} \right\} \Rightarrow$$

$$x^+ = \underbrace{(A - LC)x + Bw - LDv + Ly}_{f_l(x, w, v)} + \underbrace{\phi(x, w) - L\psi(x, v)}_{f_{\nu}(x, w, v)}$$

Linear + Nonlinear Embedding Systems

$$\begin{cases} \underline{x}^+ = f_{ld}(\underline{\xi}, \bar{\xi}) + f_{\nu d}(\underline{\xi}, \bar{\xi}) + Ly \\ \bar{x}^+ = f_{ld}(\bar{\xi}, \underline{\xi}) + f_{\nu d}(\bar{\xi}, \underline{\xi}) + Ly \end{cases}$$

Khajenejad, M. and Yong, S.Z. "H_∞-Optimal Interval Observer Synthesis for Uncertain Nonlinear Dynamical Systems via Mixed-Monotone Decompositions." *IEEE Control Systems Letters (L-CSS)*, pages 3008-3013, vol. 6, 2022 (presented in CDC'22).

Khajenejad, M., Shoaib, F. and Yong, S.Z. "Interval Observer Synthesis for Locally Lipschitz Nonlinear Dynamical Systems via Mixed-Monotone Decompositions." *American Control Conference (ACC)*, Atlanta, Georgia, pp. 2970-2975, 2022 (average acceptance rate: %67).

Pati T., Khajenejad, M., Daddala S.P. and Yong, S.Z. "L₁-Robust Interval Observer Design for Uncertain Nonlinear Dynamical Systems." *IEEE Control Systems Letters (L-CSS)*, pages 3475-3480, vol. 6, 2022 (presented in CDC'22).

Design Strategy: JSS decomposition of vector fields

$$\left. \begin{aligned} x^+ &= f(x, w) = Ax + Bw + \underbrace{\phi(x, w)}_{\text{JSS}} \\ y &= h(x, v) = Cx + Dv + \underbrace{\psi(x, v)}_{\text{JSS}} \\ 0 &= L(y - Cx - Dv - \psi(x, v)) \end{aligned} \right\} \Rightarrow$$

$$x^+ = \underbrace{(A - LC)x + Bw - LDv + Ly}_{f_\ell(x, w, v)} + \underbrace{\phi(x, w) - L\psi(x, v)}_{f_v(x, w, v)}$$

Linear + Nonlinear Embedding Systems

$$\begin{cases} \underline{x}^+ = f_{\ell d}(\underline{\xi}, \bar{\xi}) + f_{v d}(\underline{\xi}, \bar{\xi}) + Ly \\ \bar{x}^+ = f_{\ell d}(\bar{\xi}, \underline{\xi}) + f_{v d}(\bar{\xi}, \underline{\xi}) + Ly \end{cases}$$

Khajenejad, M. and Yong, S.Z. "H_∞-Optimal Interval Observer Synthesis for Uncertain Nonlinear Dynamical Systems via Mixed-Monotone Decompositions." *IEEE Control Systems Letters (L-CSS)*, pages 3008-3013, vol. 6, 2022 (presented in CDC'22).

Khajenejad, M., Shoaib, F. and Yong, S.Z. "Interval Observer Synthesis for Locally Lipschitz Nonlinear Dynamical Systems via Mixed-Monotone Decompositions." *American Control Conference (ACC)*, Atlanta, Georgia, pp. 2970-2975, 2022 (average acceptance rate: %67).

Pati T., Khajenejad, M., Daddala S.P. and Yong, S.Z. "L₁-Robust Interval Observer Design for Uncertain Nonlinear Dynamical Systems." *IEEE Control Systems Letters (L-CSS)*, pages 3475-3480, vol. 6, 2022 (presented in CDC'22).

Design Strategy: JSS decomposition of vector fields

$$\left. \begin{aligned} x^+ &= f(x, w) = Ax + Bw + \underbrace{\phi(x, w)}_{\text{JSS}} \\ y &= h(x, v) = Cx + Dv + \underbrace{\psi(x, v)}_{\text{JSS}} \\ 0 &= L(y - Cx - Dv - \psi(x, v)) \end{aligned} \right\} \Rightarrow$$

$$x^+ = \underbrace{(A - LC)x + Bw - LDv + Ly}_{f_\ell(x, w, v)} + \underbrace{\phi(x, w) - L\psi(x, v)}_{f_\nu(x, w, v)}$$

Linear + Nonlinear Embedding Systems

$$\begin{cases} \underline{x}^+ = f_{\ell d}(\underline{\xi}, \bar{\xi}) + f_{\nu d}(\underline{\xi}, \bar{\xi}) + Ly \\ \bar{x}^+ = f_{\ell d}(\bar{\xi}, \underline{\xi}) + f_{\nu d}(\bar{\xi}, \underline{\xi}) + Ly \end{cases}$$

Khajenejad, M. and Yong, S.Z. " \mathcal{H}_∞ -Optimal Interval Observer Synthesis for Uncertain Non-linear Dynamical Systems via Mixed-Monotone Decompositions." *IEEE Control Systems Letters (L-CSS)*, pages 3008-3013, vol. 6, 2022 (presented in CDC'22).

Khajenejad, M., Shoaib, F. and Yong, S.Z. "Interval Observer Synthesis for Locally Lipschitz Nonlinear Dynamical Systems via Mixed-Monotone Decompositions." *American Control Conference (ACC)*, Atlanta, Georgia, pp. 2970-2975, 2022 (average acceptance rate: %67).

Pati T., Khajenejad, M., Daddala S.P. and Yong, S.Z. " L_1 -Robust Interval Observer Design for Uncertain Nonlinear Dynamical Systems." *IEEE Control Systems Letters (L-CSS)*, pages 3475-3480, vol. 6, 2022 (presented in CDC'22).

Theorem 1 (ISS & \mathcal{H}_∞/L_1 -Optimal Observer Design)

- *locally Lipschitz* \Rightarrow *mixed-monotonicity* \Rightarrow *embedding systems*
- *SDP/MILP* \Rightarrow \mathcal{H}_∞/L_1 -optimal gains
- *both continuous-time and discrete-time systems*

Theorem 1 (ISS & \mathcal{H}_∞/L_1 -Optimal Observer Design)

- *locally Lipschitz* \Rightarrow *mixed-monotonicity* \Rightarrow *embedding systems*
- *SDP/MILP* \Rightarrow \mathcal{H}_∞/L_1 -optimal gains
- *both continuous-time and discrete-time systems*

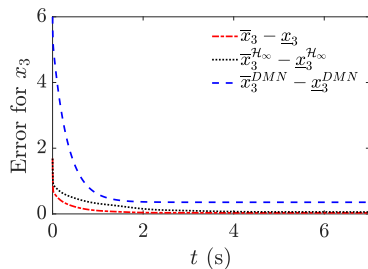
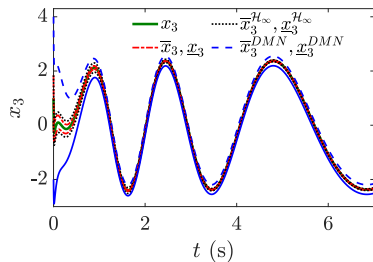
Theorem 1 (ISS & \mathcal{H}_∞/L_1 -Optimal Observer Design)

- *locally Lipschitz* \Rightarrow *mixed-monotonicity* \Rightarrow *embedding systems*
- *SDP/MILP* \Rightarrow \mathcal{H}_∞/L_1 -optimal gains
- *both continuous-time and discrete-time systems*

Simulation Results

[CT Example, Dinh.ea.2014]

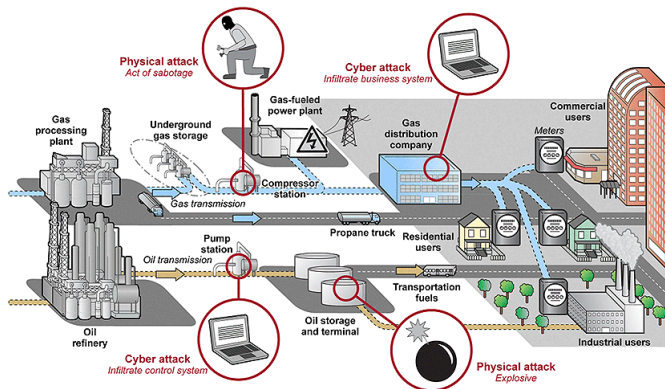
$$\begin{aligned}\dot{x}_1 &= x_2 + w_1, & \dot{x}_2 &= b_1 x_3 - a_1 \sin(x_1) - a_2 x_2 + w_2, \\ \dot{x}_3 &= -a_2 a_3 x_1 + \frac{a_1}{b_1} (a_4 \sin(x_1) + \cos(x_1) x_2) - a_3 x_2 - a_4 x_3 + w_3, & y &= x_1.\end{aligned}$$



State, x_3 , as well as its upper and lower framers returned by our proposed L_1 observer, $\bar{x}_3, \underline{x}_3$, our proposed \mathcal{H}_∞ observer, $\bar{x}_3^{\mathcal{H}_\infty}, \underline{x}_3^{\mathcal{H}_\infty}$, and by the observer in [Dinh.ea.2014], $\bar{x}_3^{DMN}, \underline{x}_3^{DMN}, \varepsilon_3^{DMN}$.

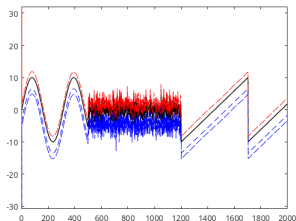
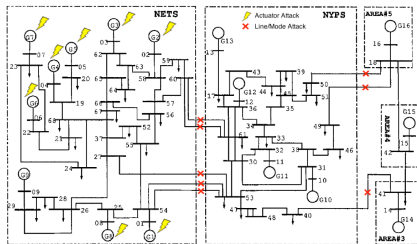
- remainder-form decomposition functions
- applications:
 - ▶ set-valued state estimation
 - ▶ interval observer design
 - ▶ (distributed) resiliency
- future visions

Data Attack Resiliency



- Can we **simultaneously** obtain **guaranteed** estimates of states and unknown inputs (**adversarial signals**) and possibly **mitigate** their effect?

Resilient Observer Design; State and Input Estimation



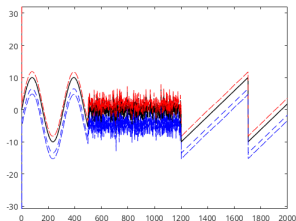
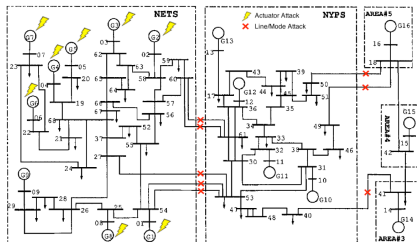
$$\begin{aligned}x_{k+1} &= f(x_k) + Bu_k + Ww_k + Gd_k, \\y_k &= h(x_k) + \underbrace{Du_k + Vv_k}_{\text{known, control input}} + \underbrace{Hd_k}_{\text{unknown input}}\end{aligned}$$

- no prior 'useful' knowledge or assumption or known bounds on the dynamics of d_k

Problem 7 (Simultaneous Input and State Observer)

design *stable* and *optimal set-valued* input and state estimates

Resilient Observer Design; State and Input Estimation



$$\begin{aligned}x_{k+1} &= f(x_k) + Bu_k + Ww_k + Gd_k, \\y_k &= h(x_k) + \underbrace{Du_k + Vv_k}_{\text{known, control input}} + \underbrace{Hd_k}_{\text{unknown input}}\end{aligned}$$

- no prior 'useful' knowledge or assumption or known bounds on the dynamics of d_k

Problem 7 (Simultaneous Input and State Observer)

design *stable* and *optimal set-valued* input and state *estimates*

Design Strategy: Unknown Input Decomposition

$$\begin{aligned}x_{k+1} &= f(x_k) + Bu_k + Gd_k + Ww_k, \\y_k &= h(x_k) + Du_k + Hd_k + Vv_k\end{aligned}$$

Key Insights:

- $d_k \Leftrightarrow d_{1,k} \text{ \& \ } d_{2,k}$:
- $y_k \Leftrightarrow z_{1,k} \text{ \& \ } z_{2,k}$:
- auxiliary state: $\gamma_k \triangleq \Lambda(I - NC_2)x_k$
 - ▶ unaffected by d_k
- $\Lambda(I - NC_2)(f(x) - G_1Sh_1(x)) = \underbrace{Ax + \rho(x)}_{\text{mixed-monotone decomposition}}$
- $L(z_{2,k} - C_2x_k - \psi_2(x_k) - V_2v_k) = 0$

Design Strategy: Unknown Input Decomposition

$$\begin{aligned}x_{k+1} &= f(x_k) + Bu_k + G_1 d_{1,k} + G_2 d_{2,k} + Ww_k, \\z_{1,k} &= h_1(x_k) + \Sigma d_{1,k} + D_1 u_k + V_1 v_k \\z_{2,k} &= \underbrace{C_2 x_k + \psi_2(x_k)}_{\text{mixed-monotone decomposition}} + D_2 u_k + V_2 v_k\end{aligned}$$

Key Insights:

- $d_k \Leftrightarrow d_{1,k} \ \& \ d_{2,k}$:
- $y_k \Leftrightarrow z_{1,k} \ \& \ z_{2,k}$:
- auxiliary state: $\gamma_k \triangleq \Lambda(I - NC_2)x_k$
 - ▶ unaffected by d_k
- $\Lambda(I - NC_2)(f(x) - G_1 Sh_1(x)) = \underbrace{Ax + \rho(x)}_{\text{mixed-monotone decomposition}}$
- $L(z_{2,k} - C_2 x_k - \psi_2(x_k) - V_2 v_k) = 0$

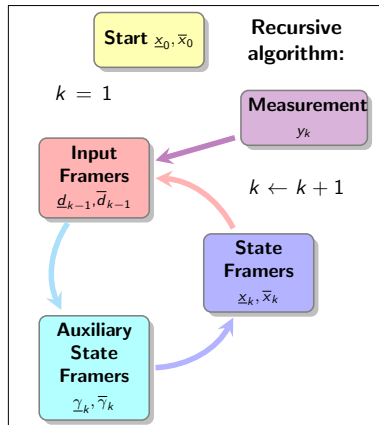
Design Strategy: Unknown Input Decomposition

$$x_{k+1} = f(x_k) + Bu_k + G_1 d_{1,k} + G_2 d_{2,k} + Ww_k,$$

$$z_{1,k} = h_1(x_k) + \Sigma d_{1,k} + D_1 u_k + V_1 v_k$$

$$z_{2,k} = \underbrace{C_2 x_k + \psi_2(x_k)}_{\text{mixed-monotone decomposition}} + D_2 u_k + V_2 v_k$$

mixed-monotone decomposition



Key Insights:

- $d_k \Leftrightarrow d_{1,k} \text{ \& \ } d_{2,k}$:
- $y_k \Leftrightarrow z_{1,k} \text{ \& \ } z_{2,k}$:
- **auxiliary state:** $\gamma_k \triangleq \Lambda(I - NC_2)x_k$
 - ▶ unaffected by d_k
- $\Lambda(I - NC_2)(f(x) - G_1 Sh_1(x)) = \underbrace{Ax + \rho(x)}_{\text{mixed-monotone decomposition}}$
- $L(z_{2,k} - C_2 x_k - \psi_2(x_k) - V_2 v_k) = 0$

3-Step Recursive Observer

Input Framer Computation

$$\begin{aligned}\underline{d}_{k-1} &= \Phi^{\oplus} \underline{x}_k - \Phi^{\ominus} \bar{x}_k + J_d(\underline{x}_{k-1}, \bar{x}_{k-1}) + A_z z_{1,k-1} \\ &\quad + A_v^{\oplus} \underline{v} - A_v^{\ominus} \bar{v} + \Phi^{\ominus} \underline{w} - \Phi^{\oplus} \bar{w}, \\ \bar{d}_{k-1} &= \Phi^{\oplus} \bar{x}_k - \Phi^{\ominus} \underline{x}_k + J_d(\bar{x}_{k-1}, \underline{x}_{k-1}) + A_z z_{1,k-1} \\ &\quad + A_v^{\oplus} \bar{v} - A_v^{\ominus} \underline{v} + \Phi^{\ominus} \bar{w} - \Phi^{\oplus} \underline{w},\end{aligned}$$

Auxiliary State Propagation

$$\begin{aligned}\underline{\gamma}_{k+1} &= (A - LC_2)^{\oplus} \underline{\gamma}_k - (A - LC_2)^{\ominus} \bar{\gamma}_k + \rho_d(\underline{x}_k, \bar{x}_k) \\ &\quad + D^{\ominus} \underline{\epsilon} - D^{\oplus} \bar{\epsilon} + L^{\ominus} \psi_{2,d}(\underline{x}_k, \bar{x}_k) - L^{\oplus} \psi_{2,d}(\bar{x}_k, \underline{x}_k) \\ &\quad + \hat{V}^{\ominus} \underline{v} - \hat{V}^{\oplus} \bar{v} + \hat{W}^{\ominus} \underline{w} - \hat{W}^{\oplus} \bar{w} + \hat{z}_k, \\ \bar{\gamma}_{k+1} &= (A - LC_2)^{\oplus} \bar{\gamma}_k - (A - LC_2)^{\ominus} \underline{\gamma}_k + \rho_d(\bar{x}_k, \underline{x}_k) \\ &\quad + D^{\ominus} \bar{\epsilon} - D^{\oplus} \underline{\epsilon} + L^{\ominus} \psi_{2,d}(\bar{x}_k, \underline{x}_k) - L^{\oplus} \psi_{2,d}(\underline{x}_k, \bar{x}_k) \\ &\quad + \hat{V}^{\oplus} \bar{v} - \hat{V}^{\ominus} \underline{v} + \hat{W}^{\oplus} \bar{w} - \hat{W}^{\ominus} \underline{w} + \hat{z}_k,\end{aligned}$$

State Framer Computation

$$\begin{aligned}\underline{x}_k &= \underline{\gamma}_k + \Lambda N z_{2,k} + \Lambda^{\ominus} \underline{\epsilon} - \Lambda^{\oplus} \bar{\epsilon} + (\Lambda N V_2)^{\ominus} \underline{v} - (\Lambda N V_2)^{\oplus} \bar{v}, \\ \bar{x}_k &= \bar{\gamma}_k + \Lambda N z_{2,k} + \Lambda^{\ominus} \bar{\epsilon} - \Lambda^{\oplus} \underline{\epsilon} + (\Lambda N V_2)^{\ominus} \bar{v} - (\Lambda N V_2)^{\oplus} \underline{v},\end{aligned}$$

Error Dynamics

$$\begin{aligned} e_{k+1}^x \leq & (|A - LC_2| + \bar{F}_\rho + |L|\bar{F}_{\psi_2})e_k^x + |\hat{W}|\delta^w \\ & + (|V_a - LV_b| - |A - LC_2||\Lambda NV_2| + |\Lambda NV_2|)\delta^v \\ & + (|\Lambda| + |D_a - LD_b| - |A - LC_2||\Lambda|)\delta^\epsilon, \end{aligned}$$

Theorem 2 (\mathcal{H}_∞ -Observer Design)

- *strong observability* \implies *existence of decompositions*
- *semi-definite programs* \implies *optimal stabilizing gains*
- *various comparison systems* \implies *various sufficient conditions*

Khajenejad, M., Jin, Z., Dinh T.N. and Yong, S.Z. "Resilient State Estimation for Nonlinear Discrete-Time Systems via Input and State Interval Observer Synthesis." *IEEE Conference on Decision and Control (CDC)*, 2023, under review.

Error Dynamics

$$\begin{aligned} e_{k+1}^x &\leq (|A - LC_2| + \bar{F}_\rho + |L|\bar{F}_{\psi_2})e_k^x + |\hat{W}|\delta^w \\ &\quad + (|V_a - LV_b| - |A - LC_2||\Lambda NV_2| + |\Lambda NV_2|)\delta^v \\ &\quad + (|\Lambda| + |D_a - LD_b| - |A - LC_2||\Lambda|)\delta^\epsilon, \end{aligned}$$

Theorem 2 (\mathcal{H}_∞ -Observer Design)

- *strong observability* \implies *existence of decompositions*
- *semi-definite programs* \implies *optimal stabilizing gains*
- *various comparison systems* \implies *various sufficient conditions*

Khajenejad, M., Jin, Z., Dinh T.N. and Yong, S.Z. "Resilient State Estimation for Nonlinear Discrete-Time Systems via Input and State Interval Observer Synthesis." *IEEE Conference on Decision and Control (CDC)*, 2023, under review.

Error Dynamics

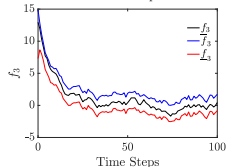
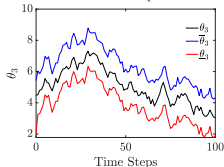
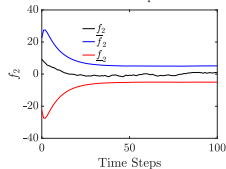
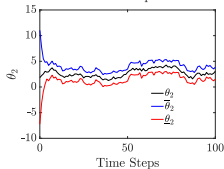
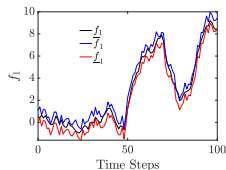
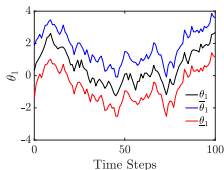
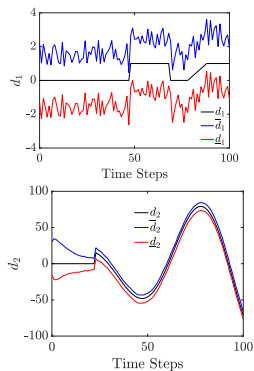
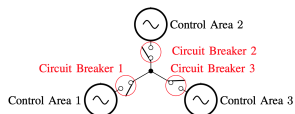
$$\begin{aligned} e_{k+1}^x &\leq (|A - LC_2| + \bar{F}_\rho + |L|\bar{F}_{\psi_2})e_k^x + |\hat{W}|\delta^w \\ &\quad + (|V_a - LV_b| - |A - LC_2||\Lambda NV_2| + |\Lambda NV_2|)\delta^v \\ &\quad + (|\Lambda| + |D_a - LD_b| - |A - LC_2||\Lambda|)\delta^\epsilon, \end{aligned}$$

Theorem 2 (\mathcal{H}_∞ -Observer Design)

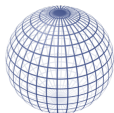
- *strong observability* \implies *existence of decompositions*
- *semi-definite programs* \implies *optimal stabilizing gains*
- *various comparison systems* \implies *various sufficient conditions*

Khajenejad, M., Jin, Z., Dinh T.N. and Yong, S.Z. "Resilient State Estimation for Nonlinear Discrete-Time Systems via Input and State Interval Observer Synthesis." *IEEE Conference on Decision and Control (CDC)*, 2023, under review.

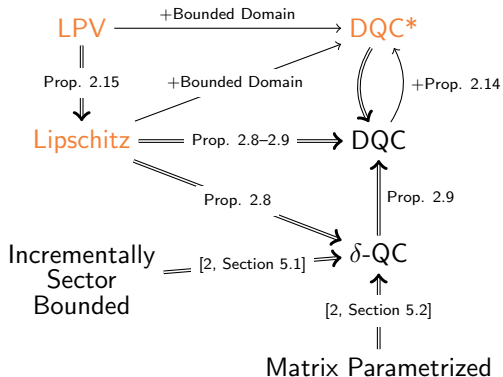
Simulation Results: A Three-Area Power Station



Resilient Hyperball-Valued Observers



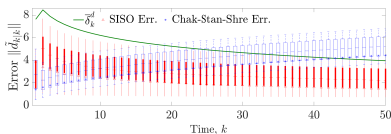
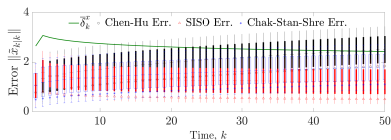
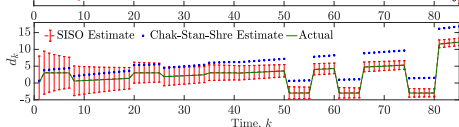
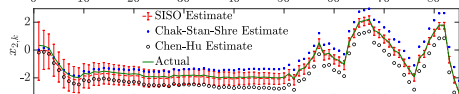
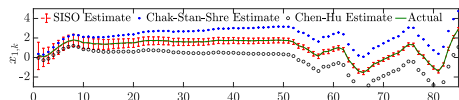
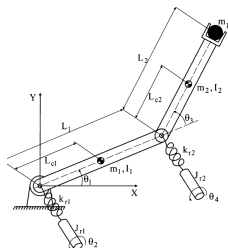
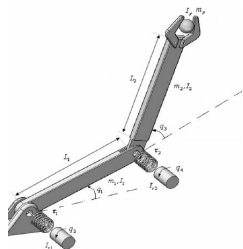
$$\begin{cases} \|x_k - \hat{x}_k\|_2 \leq \delta_k^x \\ \|d_{k-1} - \hat{d}_{k-1}\|_2 \leq \delta_{k-1}^d \end{cases}$$



Khajenejad, M. and Yong, S.Z. "Simultaneous Input and State Set-Valued \mathcal{H}_∞ -Observers For Linear Parameter-Varying Systems." *American Control Conference (ACC)*, Philadelphia, PA, pp. 4521-4526, 2019.

Khajenejad, M. and Yong, S.Z. "Simultaneous State and Unknown Input Set-Valued Observers for Quadratically Constrained Nonlinear Dynamical Systems." *International Journal of Robust and Nonlinear Control*, pages 6589-6622, vol. 32, issue 12, 2022 (Impact Factor = 3.897).

Simulation Results: Two-Link Flexible-Joint Robot



Scalable & Distributed Resiliency in CPS

Target system, $x \in \mathbb{R}^n$

$$x^+ = f(x, w, d)$$

$$w \in [\underline{w}, \bar{w}], d \in \mathbb{R}^p$$

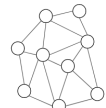
d is unknown and arbitrary

Sensor network, $i = 1, \dots, N$

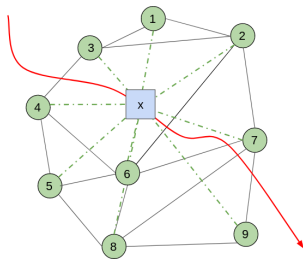
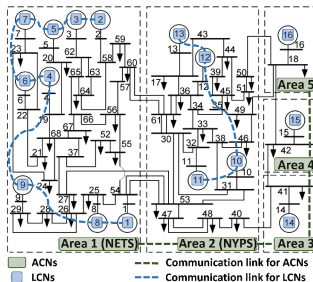
$$y^i = h^i(x, v^i, d), v^i \in [\underline{v}^i, \bar{v}^i]$$

Fewer observations
or smaller t_x

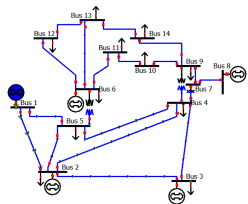
Better observations
or larger t_x



collective positive detectability



Distributed Set-Valued Input & State Observer Design



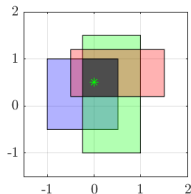
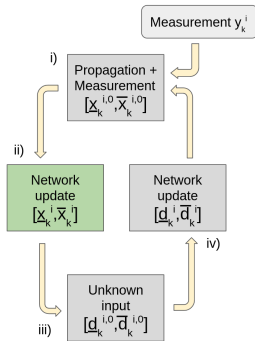
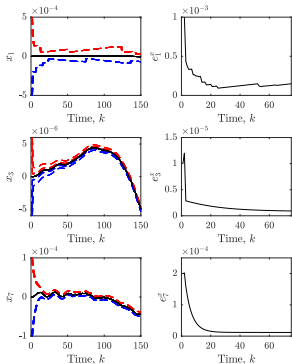
Network update: min/max consensus

$$\underline{x}_k^{i,t} = \max_{j \in \mathcal{N}_i} \underline{x}_k^{j,t-1}$$

$$\bar{x}_k^{i,t} = \min_{j \in \mathcal{N}_i} \bar{x}_k^{j,t-1}$$

$$\underline{x}_k^i = \underline{x}_k^{i,t_x}$$

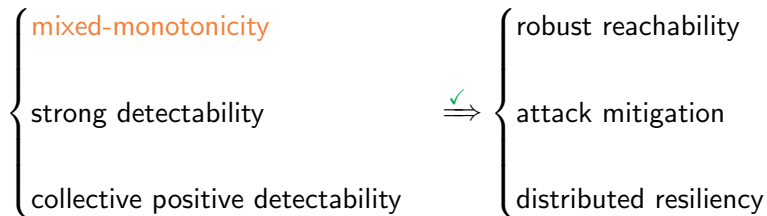
$$\bar{x}_k^i = \bar{x}_k^{i,t_x}$$



Khajenejad, M., Brown, S., and Martinez, S. "Distributed Interval Observers for LTI Systems with Bounded Noise." *American Control Conference (ACC)*, San Diego, California, accepted, 2023 (average acceptance rate: %67).

Khajenejad, M., Brown, S., and Martinez, S. "Distributed Resilient Interval Observers for Bounded-Error LTI Systems Subject to False Data Injection Attacks." *American Control Conference (ACC)*, San Diego, California, accepted, 2023 (average acceptance rate: %67).

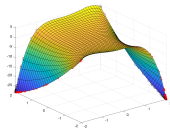
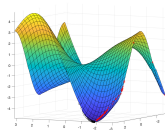
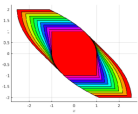
Takeaway



Outline; from **Mixed-Monotonicity** to...

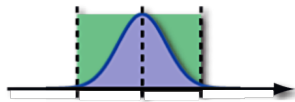
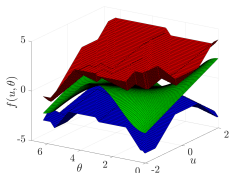
- remainder-form decomposition functions
- applications:
 - ▶ set-valued state estimation
 - ▶ interval observer design
 - ▶ (distributed) resiliency
- future visions

Towards Hybrid, Nonconvex & Unknown CPS



hybrid reachability and invariance properties

nonconvex optimization



unknown CPS: set-membership learning
meets model-based approaches

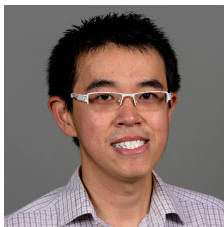
aleatoric+epistemic uncertainties:
random sets

- NSF-CPS, NASA-NSPIRES early career award

Thank you! Questions?



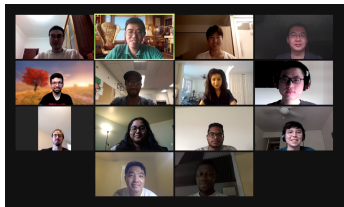
Taha, Fatemeh, Marsa



Sze Zheng Yong



Sonia Martinez



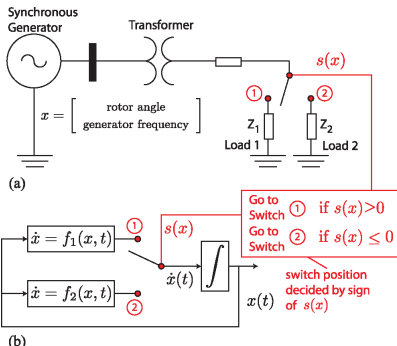
My labmates



Back-Up Slides

Mode (Switching) Attack Resiliency

- How about if we have **switching attacks**, as well?



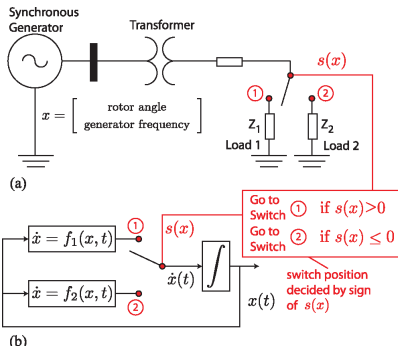
- q : discrete switching **unknown mode** of the system, modified by switching attacks

Switched (Non)linear Discrete-time System

$$\begin{aligned}x_{k+1} &= f^q(x_k) + B^q u_k^q + G^q d_k^q + W^q w_k^q, \\y_k &= C^q x_k + D^q u_k^q + H^q d_k^q + v_k^q, \quad q \in \mathbb{Q}.\end{aligned}$$

Mode (Switching) Attack Resiliency

- How about if we have **switching attacks**, as well?



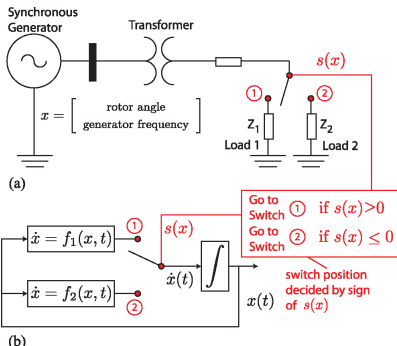
- q : discrete switching **unknown mode** of the system, modified by switching attacks

Switched (Non)linear Discrete-time System

$$\begin{aligned}x_{k+1} &= f^q(x_k) + B^q u_k^q + G^q d_k^q + W^q w_k^q, \\y_k &= C^q x_k + D^q u_k^q + H^q d_k^q + v_k^q, \quad q \in \mathbb{Q}.\end{aligned}$$

Mode (Switching) Attack Resiliency

- How about if we have **switching attacks**, as well?

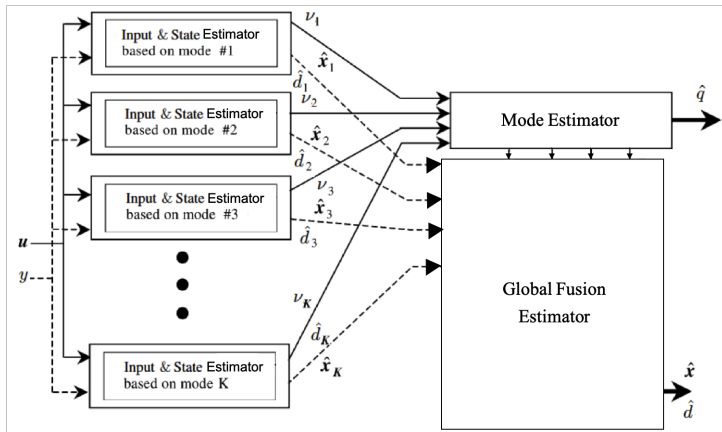


- q : discrete switching **unknown mode** of the system, modified by switching attacks

Switched (Non)linear Discrete-time System

$$\begin{aligned}x_{k+1} &= f^q(x_k) + B^q u_k^q + G^q d_k^q + W^q w_k^q, \\y_k &= C^q x_k + D^q u_k^q + H^q d_k^q + v_k^q, \quad q \in \mathbb{Q}.\end{aligned}$$

Multiple-Model Framework



Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

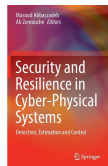
Khajenejad, M. and Yong, S.Z. "Simultaneous Mode, State and Input Set-Valued Observers for Switched Nonlinear Systems." *Automation*, 2022, under review.

Khajenejad, M. and Yong, S.Z. "Simultaneous Mode, Input and State Set-Valued Observers with Applications to Resilient Estimation against Sparse Attacks." *IEEE Conference on Decision and Control (CDC)*, Nice, France, pp. 1544–1550, 2019 (average acceptance rate: %56.7).

- **Adversarial property** serves as an additional sensor

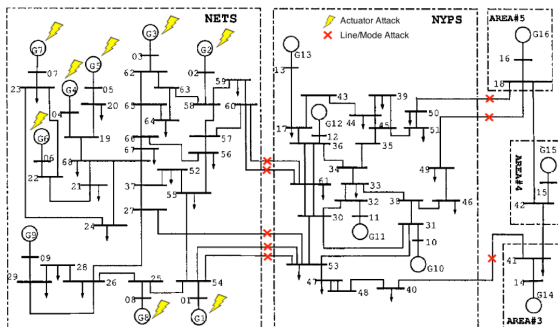
Theorem 8 (Sufficient Conditions for Mode Detectability)

All false modes are eliminated if the unknown input signal has unlimited energy.



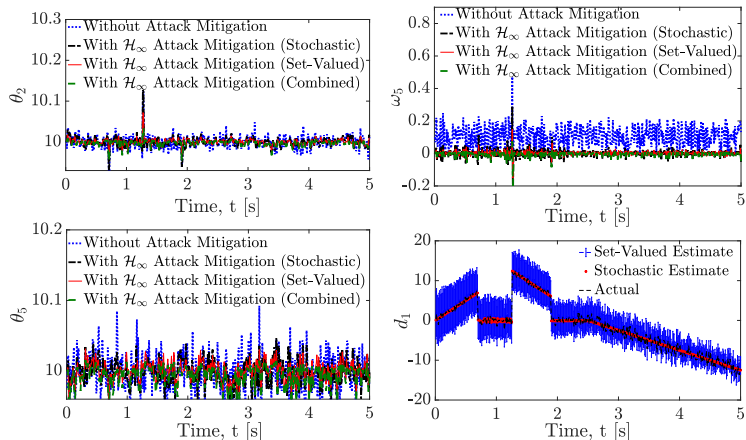
Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

Resilient Estimation and Attack Mitigation in CPS



IEEE 68-bus test system with locations of potential actuator signal and mode/transmission line attacks ($n = 136$).

Resilient Estimation and Attack Mitigation in CPS



A comparison of system states with and without the proposed attack mitigation, as well as the attack signal and its point-valued (stochastic) and set-valued (bounded-error) estimates

Definition 9 (Embedding Systems)

- $x_t^+ = f(x_t, w_t)$: an n -dimensional DT/CT system
- $x_0 \in [\underline{x}_0 \ \bar{x}_0]$, $w_t \in [\underline{w} \ \bar{w}]$
- $f_d(\cdot, \cdot)$: any decomposition function of f
- $2n$ -dimensional embedding system:

$$\begin{bmatrix} \underline{x}_t^+ \\ \bar{x}_t^+ \end{bmatrix} = \begin{bmatrix} f_d([\underline{x}_t^T \ \underline{w}^T]^T, [\bar{x}_t^T \ \bar{w}^T]^T) \\ f_d([\bar{x}_t^T \ \bar{w}^T]^T, [\underline{x}_t^T \ \underline{w}^T]^T) \end{bmatrix} \quad (2)$$

Proposition 3 (State Framer Property [Khajenejad.Yong.2021])

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Definition 9 (Embedding Systems)

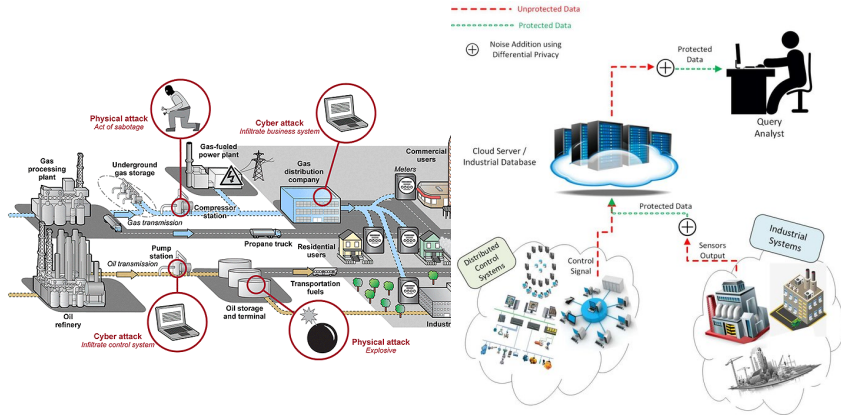
- $x_t^+ = f(x_t, w_t)$: an n -dimensional DT/CT system
- $x_0 \in [\underline{x}_0 \ \bar{x}_0]$, $w_t \in [\underline{w} \ \bar{w}]$
- $f_d(\cdot, \cdot)$: any decomposition function of f
- $2n$ -dimensional embedding system:

$$\begin{bmatrix} \underline{x}_t^+ \\ \bar{x}_t^+ \end{bmatrix} = \begin{bmatrix} f_d([\underline{x}_t^T \ \underline{w}^T]^T, [\bar{x}_t^T \ \bar{w}^T]^T) \\ f_d([\bar{x}_t^T \ \bar{w}^T]^T, [\underline{x}_t^T \ \underline{w}^T]^T) \end{bmatrix} \quad (2)$$

Proposition 3 (State Framer Property [Khajenejad.Yong.2021])

$$\underline{x}_t \leq x_t \leq \bar{x}_t, \forall t \geq 0, \forall w \in \mathcal{W}.$$

Future Vision: 1. Resiliency Meets Privacy

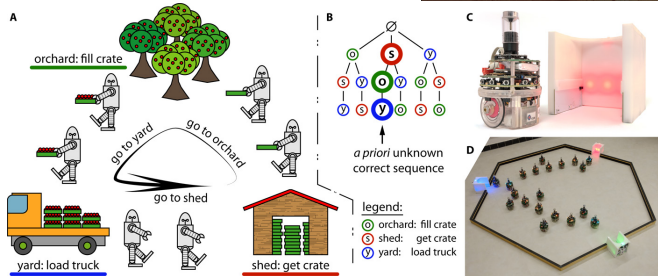


- adversary can **both** inject attack and steal valuable data
- to simultaneously mitigate attacks and protect data
- level of tolerance
- ONR (science of autonomy program), NSF-RI

Khajenejad, M. and Martínez, S. "Guaranteed Privacy of Distributed Nonconvex Optimization via Mixed-Monotone Functional Perturbations." *IEEE Control Systems Letters (L-CSS)*, pages 1081–1086, vol. 7, 2023 (will be presented in ACC'23).

Future Vision: 2. Heterogeneous and Strategic Agents

- heterogeneous beliefs/types
- bounded rationality
- strategic vs. best worst-case
- local communication
- robust dynamic/differential networked games
- ARL, DARPA-ARC, AFOSR-YIP



"Resilient Distributed Learning for Multi-Agent Cooperative Control"

Guaranteed Private Distributed Optimization

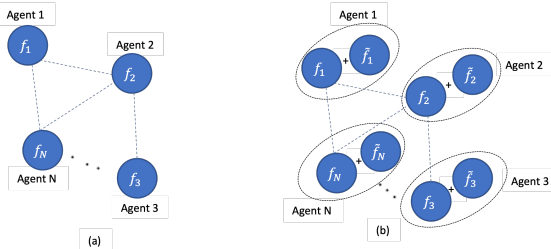
Distributed **nonconvex** optimization

$$\min_{x \in \mathcal{X}_0} f(x) \triangleq \sum_{i=1}^N f_i(x),$$

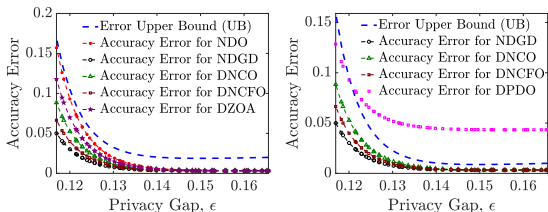
Mixed-monotone functional perturbation

unknown, deterministic

$$g(x) \triangleq \sum_{i=1}^N f_i(x) + \widetilde{m}_i x$$



(a) true objective, (b) perturbed objective



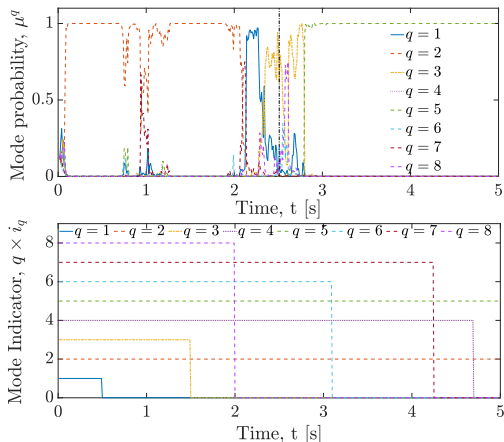
Privacy Gap, ϵ

Privacy Gap, ϵ

Khajenejad, M. and Martínez, S. "Guaranteed Privacy of Distributed Nonconvex Optimization via Mixed-Monotone Functional Perturbations." *IEEE Control Systems Letters (L-CSS)*, pages 1081–1086, vol. 7, 2023 (will be presented in ACC'23).



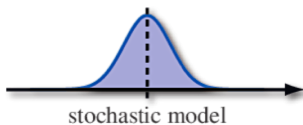
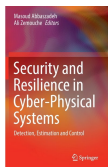
Resilient Estimation and Attack Mitigation in CPS



Estimates of mode probabilities when the attack mode switches from $q = 2$ to $q = 5$ at 2.5s assuming stochastic uncertainties, as well as mode indicators assuming bounded norm uncertainties

From
Collective Positive Detectability
to
Distributed Resiliency

Stochastic vs Set-Valued



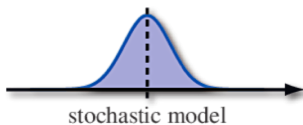
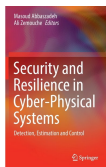
- 1 optimality
- 2 mode detectability
- 3 attack unidentifiability
- 4 attack-mitigating

- asymptotic
- maximum likelihood
- Gaussian signal
- H_∞ controller

- H_∞
- elimination
- limited energy
- H_∞ controller

Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

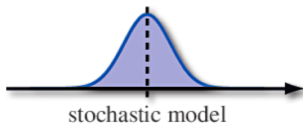
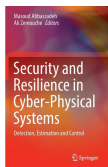
Stochastic vs Set-Valued



- | | | |
|--|---|--|
| <ul style="list-style-type: none">1 optimality2 mode detectability3 attack unidentifiability4 attack-mitigating | <ul style="list-style-type: none">• asymptotic<ul style="list-style-type: none">• maximum likelihood• Gaussian signal• \mathcal{H}_∞ controller | <ul style="list-style-type: none">• \mathcal{H}_∞<ul style="list-style-type: none">• elimination• limited energy• \mathcal{H}_∞ controller |
|--|---|--|

Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

Stochastic vs Set-Valued



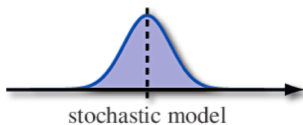
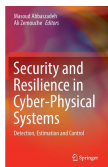
- 1 optimality
- 2 mode detectability
- 3 attack unidentifiability
- 4 attack-mitigating

- asymptotic
- maximum likelihood
- Gaussian signal
- \mathcal{H}_∞ controller

- \mathcal{H}_∞
- elimination
- limited energy
- \mathcal{H}_∞ controller

Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

Stochastic vs Set-Valued



- 1 optimality
- 2 mode detectability
- 3 attack unidentifiability
- 4 attack-mitigating

- asymptotic
- maximum likelihood
- Gaussian signal
- \mathcal{H}_∞ controller

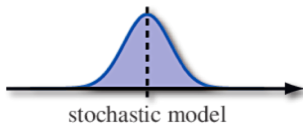
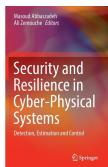
- \mathcal{H}_∞
- elimination
- limited energy
- \mathcal{H}_∞ controller

Fundamental limitations

- maximum number of (asymptotically) correctable signal attacks
- maximum required number of mode/models for estimation resilience

Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

Stochastic vs Set-Valued



- 1 optimality
- 2 mode detectability
- 3 attack unidentifiability
- 4 attack-mitigating

- asymptotic
- maximum likelihood
- Gaussian signal
- \mathcal{H}_∞ controller

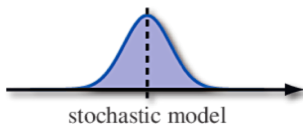
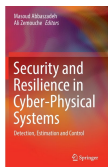
- \mathcal{H}_∞
- elimination
- limited energy
- \mathcal{H}_∞ controller

Fundamental limitations

- maximum number of (asymptotically) correctable signal attacks
- maximum required number of mode/models for estimation resilience

Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

Stochastic vs Set-Valued



- 1 optimality
- 2 mode detectability
- 3 attack unidentifiability
- 4 attack-mitigating

- asymptotic
- maximum likelihood
- Gaussian signal
- \mathcal{H}_∞ controller

- \mathcal{H}_∞
- elimination
- limited energy
- \mathcal{H}_∞ controller

Fundamental limitations

- maximum number of (asymptotically) correctable signal attacks
- maximum required number of mode/models for estimation resilience

Khajenejad, M. and Yong, S.Z. "Resilient State Estimation and Attack Mitigation in Cyber-Physical Systems." *Security and Resilience in Cyber-Physical Systems: Detection, Estimation and Control*, Springer, pages 149–185, 2022.

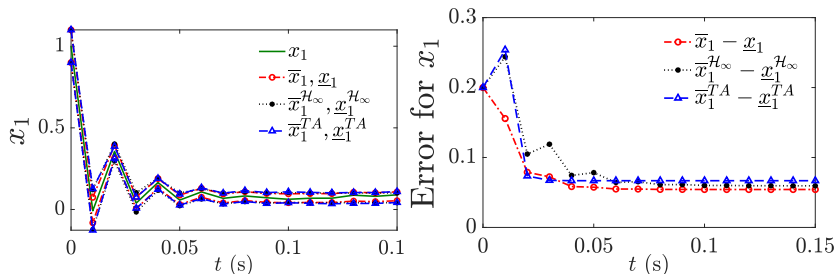
From Strong Detectability to Resiliency

Simulation Results

[DT Example, Hénon Chaos System in Efimov.ea.2013]

$$x_{t+1} = Ax_t + r[1 - x_{t,1}^2] + w_t, \quad y_t = x_{t,1} + v_t,$$

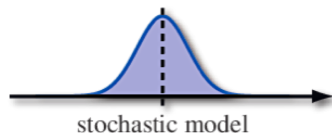
$$A = \begin{bmatrix} 0 & 1 \\ 0.3 & 0 \end{bmatrix}, \quad r = \begin{bmatrix} 0.05 \\ 0 \end{bmatrix}, \quad x_0 = [-2, 2] \times [-1, 1], \quad \mathcal{W} = 0.01[-1, 1]^2, \quad \mathcal{V} = [-0.1, 0.1].$$



State, x_1 , and its upper and lower framers and errors, returned by our proposed observer, $\bar{x}_1, \underline{x}_1$, our proposed \mathcal{H}_∞ observer, $\bar{x}_1^{\mathcal{H}_\infty}, \underline{x}_1^{\mathcal{H}_\infty}$, and by the observer in [Tahir.Açıkmeşe.2021], $\bar{x}_1^{TA}, \underline{x}_1^{TA}$.

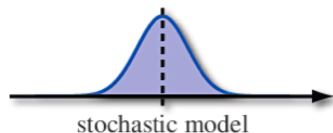
From
Mixed-Monotonicity
to
Robustness

Uncertainty Models

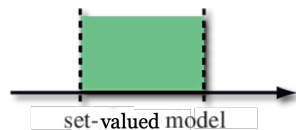


- has distribution
 - mean, variance, ...
 - expected values
 - point estimates
 - Kalman filter
- no/unknown distribution
 - center, radius, volume, ...
 - best worst-case scenario
 - set estimates
 - set-valued analysis

Uncertainty Models



- has distribution
- mean, variance, ...
- expected values
- point estimates
- Kalman filter



- no/unknown distribution
- center, radius, volume, ...
- best worst-case scenario
- set estimates
- set-valued analysis

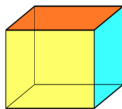
Sets: Examples

$$x \in \{x \mid Ax \leq b\}$$



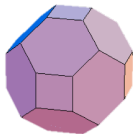
Polytope

$$\|u\|_{\infty} \leq c$$



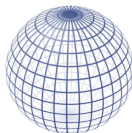
Hyperbox

$$w \in \{c + G\xi \mid \|\xi\|_{\infty} \leq d\}$$

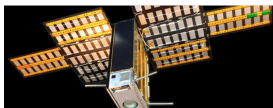


Zonotope

$$\|u\|_2 \leq e$$



Hyperball



ASU NewSpace Initiative



ASU Center for Complex System Safety



ASU New American University



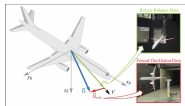
ASU New Economy Initiative



ASU Global Security Initiative



Example: Continuous-Time Constrained Reachability

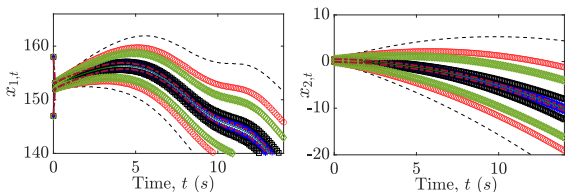


NASA's Generic Transport Model [Summers.ea.2013]

$$\begin{aligned}\dot{V} &= \frac{-D - mg \sin(\theta - \alpha) + T_x \cos \alpha + T_z \sin \alpha}{m}, \\ \dot{\alpha} &= q + \frac{-L + mg \cos(\theta - \alpha) - T_x \sin \alpha + T_z \cos \alpha}{mV}, \\ \dot{q} &= \frac{M + T_m}{I_{yy}}, \quad \dot{\theta} = q,\end{aligned}$$



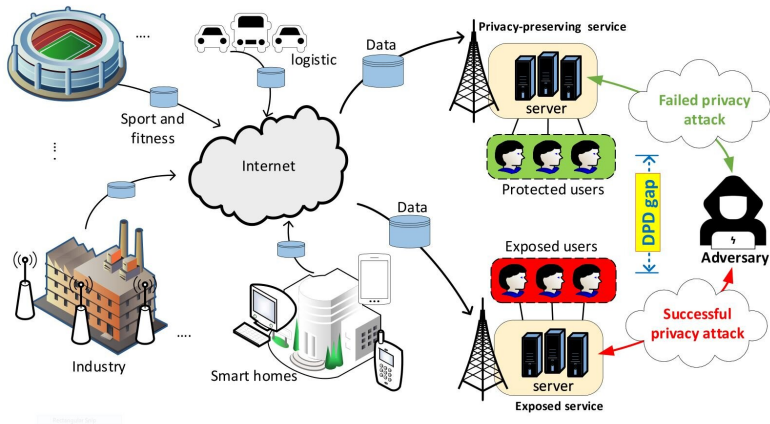
- A remote-controlled commercial aircraft
- V, α, q and θ : air speed, angle of attack, pitch rate and pitch angle



Upper and lower framers of $x_1 = v$ and $x_2 = \alpha$, T_N (---), T_C (\circ), T_M (\diamond), T_L (\square), T_R ($*$), the best of $T_N - T_R$ (-.-), as well as the midpoint trajectory (-).

From
Mixed-Monotonicity
to
Guaranteed Privacy

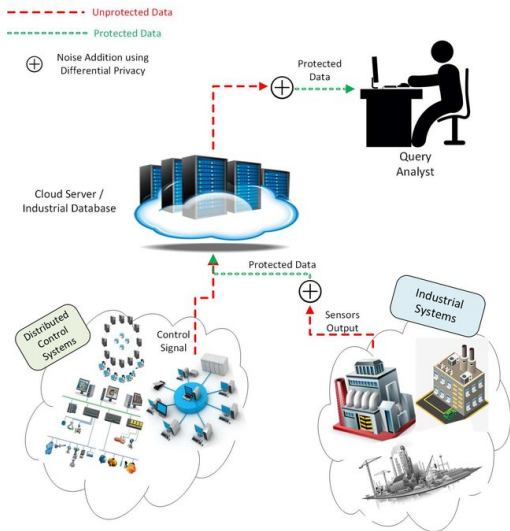
Privacy



- How can we protect valuable data, identity, info?

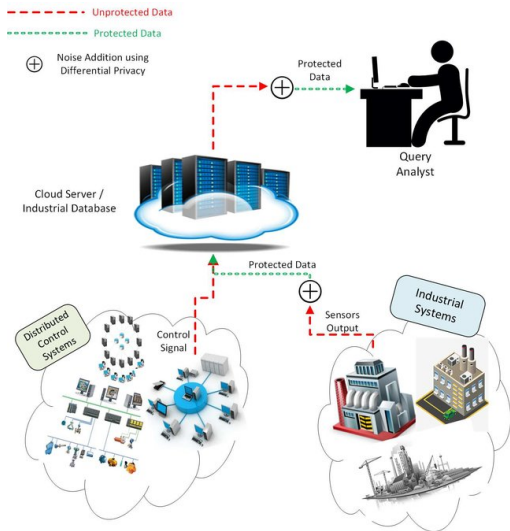
Privacy

- differential privacy
 - ▶ random pert.
 - ▶ performance loss
 - ▶ stochastic accuracy
- encryption-based
 - ▶ comp. overhead
- functional perturbation
 - ▶ stochastic guarantee
 - ▶ limited func. space
 - ▶ convex problems



Privacy

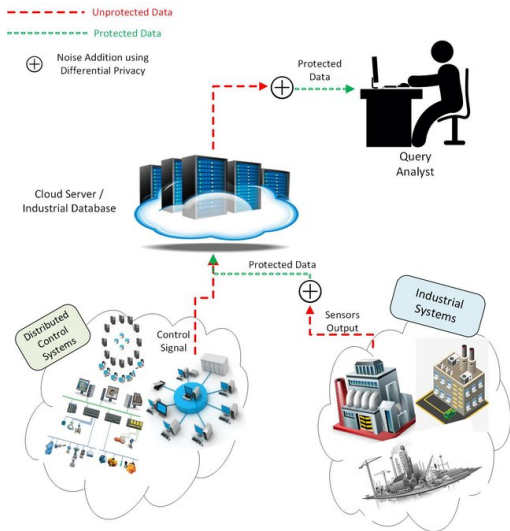
- differential privacy
 - ▶ random pert.
 - ▶ performance loss
 - ▶ stochastic accuracy
- encryption-based
 - ▶ comp. overhead
- functional perturbation
 - ▶ stochastic guarantee
 - ▶ limited func. space
 - ▶ convex problems



Privacy

- differential privacy
 - ▶ random pert.
 - ▶ performance loss
 - ▶ stochastic accuracy
- encryption-based
 - ▶ comp. overhead
- functional perturbation
 - ▶ stochastic guarantee
 - ▶ limited func. space
 - ▶ convex problems

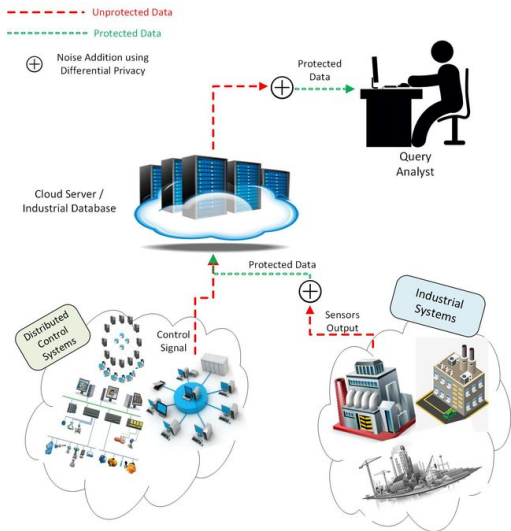
• hard bounds + nonconvexity



Privacy

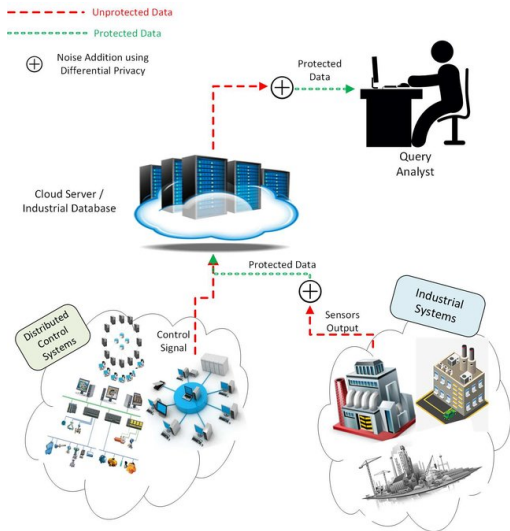
- differential privacy
 - ▶ random pert.
 - ▶ performance loss
 - ▶ stochastic accuracy
- encryption-based
 - ▶ comp. overhead
- functional perturbation
 - ▶ stochastic guarantee
 - ▶ limited func. space
 - ▶ convex problems

• hard bounds + nonconvexity
↓
guaranteed privacy



Privacy

- differential privacy
 - ▶ random pert.
 - ▶ performance loss
 - ▶ stochastic accuracy
- encryption-based
 - ▶ comp. overhead
- functional perturbation
 - ▶ stochastic guarantee
 - ▶ limited func. space
 - ▶ convex problems
- hard bounds + nonconvexity
 ↓
 guaranteed privacy



Guaranteed Private Distributed Optimization

Distributed **nonconvex**
optimization

$$\min_{x \in \mathcal{X}_0} f(x) \triangleq \sum_{i=1}^N f_i(x),$$

Mixed-monotone functional
perturbation

unknown, deterministic

$$g(x) \triangleq \sum_{i=1}^N f_i(x) + \overbrace{\tilde{m}_j x}$$



Khajenejad, M. and Martínez, S. "Guaranteed Privacy of Distributed Nonconvex Optimization via Mixed-Monotone Functional Perturbations." *IEEE Control Systems Letters (L-CSS)*, pages 1081–1086, vol. 7, 2023 (will be presented in ACC'23).

Guaranteed Private Distributed Optimization

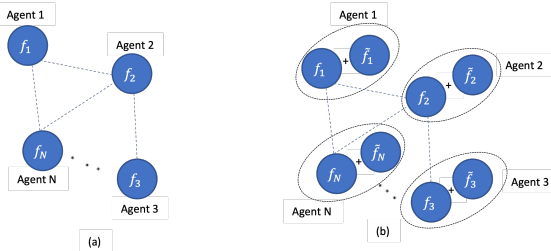
Distributed **nonconvex** optimization

$$\min_{x \in \mathcal{X}_0} f(x) \triangleq \sum_{i=1}^N f_i(x),$$

Mixed-monotone functional perturbation

unknown, deterministic

$$g(x) \triangleq \sum_{i=1}^N f_i(x) + \widehat{m}_i x$$



(a) true objective, (b) perturbed objective



Guaranteed Private Distributed Optimization

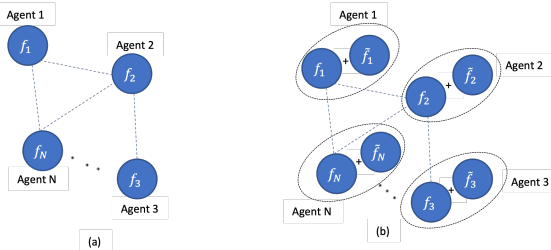
Distributed **nonconvex**
optimization

$$\min_{x \in \mathcal{X}_0} f(x) \triangleq \sum_{i=1}^N f_i(x),$$

Mixed-monotone functional
perturbation

unknown, deterministic

$$g(x) \triangleq \sum_{i=1}^N f_i(x) + \overbrace{\tilde{m}_i x}$$



(a) true objective, (b) perturbed objective



Guaranteed Private Distributed Optimization

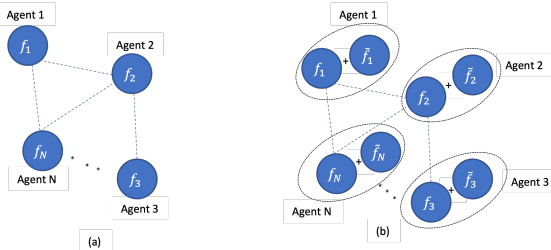
Distributed **nonconvex** optimization

$$\min_{x \in \mathcal{X}_0} f(x) \triangleq \sum_{i=1}^N f_i(x),$$

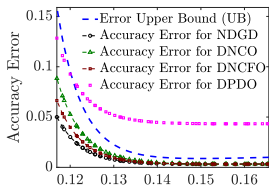
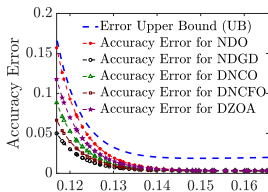
Mixed-monotone functional perturbation

unknown, deterministic

$$g(x) \triangleq \sum_{i=1}^N f_i(x) + \widetilde{m}_i x$$



(a) true objective, (b) perturbed objective



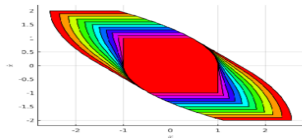
Privacy Gap, ϵ

Privacy Gap, ϵ

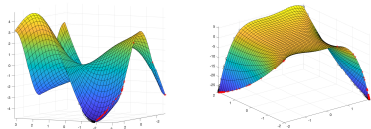
Khajenejad, M. and Martínez, S. "Guaranteed Privacy of Distributed Nonconvex Optimization via Mixed-Monotone Functional Perturbations." *IEEE Control Systems Letters (L-CSS)*, pages 1081–1086, vol. 7, 2023 (will be presented in ACC'23).



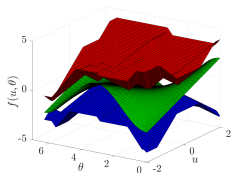
Future Vision: 3. Mixed-Monotonicity; Other interesting Implications



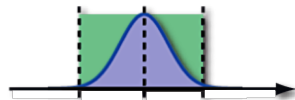
hybrid reachability and invariance properties



nonconvex optimization



unknown CPS: set-membership learning
meets model-based approaches



aleatoric+epistemic uncertainties:
random sets

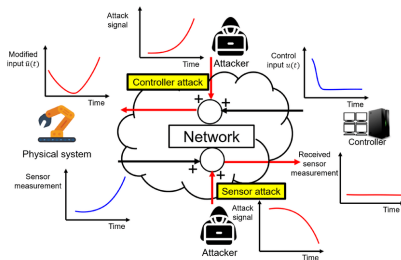
- to target: NSF-CPS, NASA early career award

Past Research

- **Input reconstruction** and **state estimation** play key roles in fault detection, attack mitigation, safe control, etc.

Past Research

- **Input reconstruction** and **state estimation** play key roles in fault detection, attack mitigation, safe control, etc.

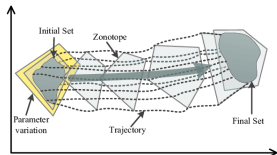
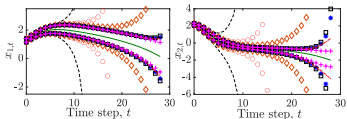
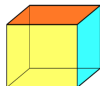


mixed-monotonicity, observability \Downarrow strong detectability, sparsity

Objective

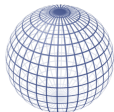
To **simultaneously** estimate “sets” of states and unknown inputs and possibly **mitigate** the effect of attacks

Past Research Overview: Set-Valued Methods

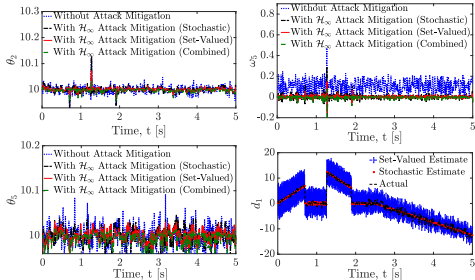


Robust reachability analysis

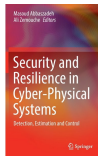
Polytope-valued estimation



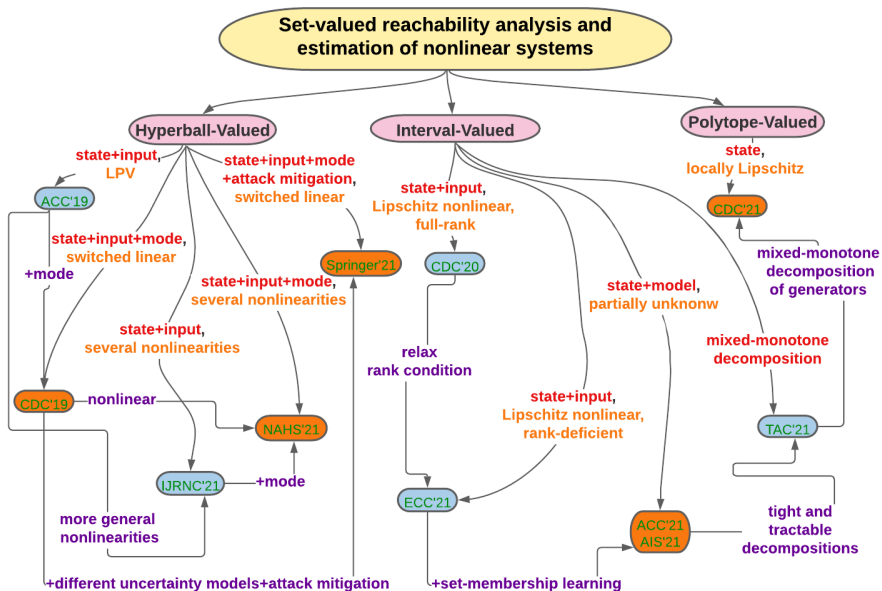
Distribution-free uncertainty sets

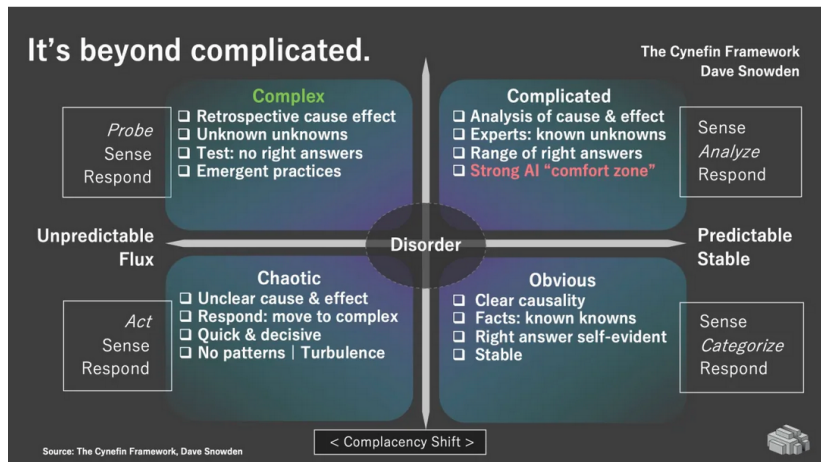


State estimation and attack mitigation



Past Research Roadmap





Funding Opportunities

- NSF CAREER Award (\$500k / 5 years)
 - ▶ All assistant profs, up to 3 attempts
- Army Research Lab (ARL)
- DoD Young Investigator Programs (\$500k / 3 years)
 - ▶ AFOSR, ONR, ARO
 - ▶ Assistant profs within 5 years of PhD
- DoE Early Career Award (\$750k / 5 years)
 - ▶ Assistant profs within 10 years of PhD
- DARPA Young Faculty Award (\$300k / 2 years)
 - ▶ Assistant profs within 10 years of PhD
- NASA Early Career Faculty Award (\$600k / 3 years)
- Industry grants (Google, Amazon, Ford, Toyota, etc.)
- ASU New Economy Initiative Science and Technology Centers

Decomposition-Based Set-Inversion Algorithm

- Given μ and $[\underline{y}, \bar{y}]$, find a tight superset of $\{z | \mu(z) \in [\underline{y}, \bar{y}]\}$
- Idea: $z \in [\underline{z}_m, \bar{z}_m] \Rightarrow \mu_d(\underline{z}_m, \bar{z}_m) \leq \mu(z) \leq \mu_d(\bar{z}_m, \underline{z}_m)$
- If $\mu_d(\bar{z}_m, \underline{z}_m) < \underline{y}$ or $\mu_d(\underline{z}_m, \bar{z}_m) > \bar{y}$, then rule out $[\underline{z}_m, \bar{z}_m]$
- Bisection procedure:

Decomposition-Based Set-Inversion Algorithm

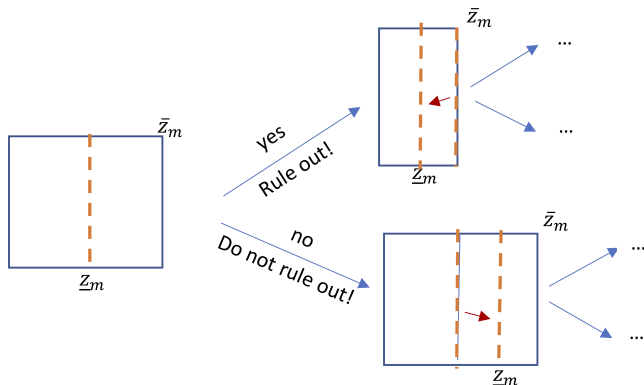
- Given μ and $[\underline{y}, \bar{y}]$, find a tight superset of $\{z | \mu(z) \in [\underline{y}, \bar{y}]\}$
- Idea: $z \in [z_m, \bar{z}_m] \Rightarrow \mu_d(z_m, \bar{z}_m) \leq \mu(z) \leq \mu_d(\bar{z}_m, z_m)$
- If $\mu_d(\bar{z}_m, z_m) < \underline{y}$ or $\mu_d(z_m, \bar{z}_m) > \bar{y}$, then rule out $[z_m, \bar{z}_m]$
- Bisection procedure:

Decomposition-Based Set-Inversion Algorithm

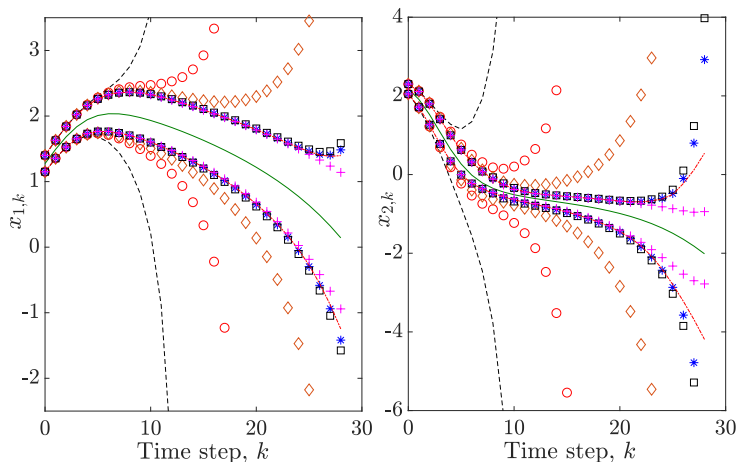
- Given μ and $[\underline{y}, \bar{y}]$, find a tight superset of $\{z | \mu(z) \in [\underline{y}, \bar{y}]\}$
- Idea: $z \in [\underline{z}_m, \bar{z}_m] \Rightarrow \mu_d(\underline{z}_m, \bar{z}_m) \leq \mu(z) \leq \mu_d(\bar{z}_m, \underline{z}_m)$
- If $\mu_d(\bar{z}_m, \underline{z}_m) < \underline{y}$ or $\mu_d(\underline{z}_m, \bar{z}_m) > \bar{y}$, then rule out $[\underline{z}_m, \bar{z}_m]$
- Bisection procedure:

Decomposition-Based Set-Inversion Algorithm

- Given μ and $[\underline{y}, \bar{y}]$, find a tight superset of $\{z | \mu(z) \in [\underline{y}, \bar{y}]\}$
- Idea: $z \in [z_m, \bar{z}_m] \Rightarrow \mu_d(z_m, \bar{z}_m) \leq \mu(z) \leq \mu_d(\bar{z}_m, z_m)$
- If $\mu_d(\bar{z}_m, z_m) < \underline{y}$ or $\mu_d(z_m, \bar{z}_m) > \bar{y}$, then rule out $[z_m, \bar{z}_m]$
- Bisection procedure:



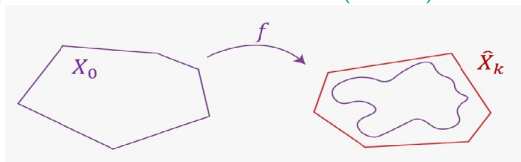
Example: Reachable Sets for Van Der Pol System



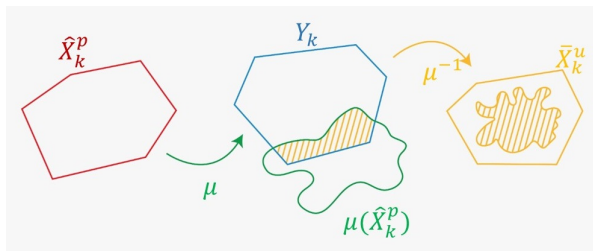
Upper and lower bounds on x_1 and x_2 in Van der Pol system, applying T_N (---), T_C (\circ), T_M (\diamond), T_L (\square), T_R ($*$), the best of T_N-T_R (·-·) and T_O (+), as well as the center trajectory (-).

Polytopic Estimation

- Can **mixed-monotone decomposition** be applied for **polytope-valued** state estimation? (CDC'21)

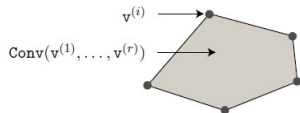


Propagation: $f(X_0) \subseteq \hat{X}_k$

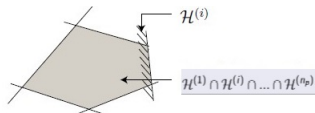


Update: $\hat{X}_k^p \cap_{\mu} Y_k \subseteq \bar{X}_k^u$

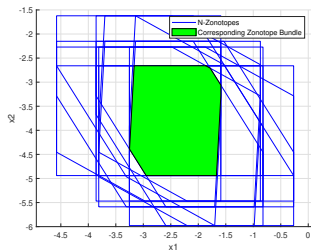
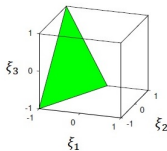
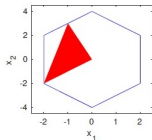
Polytopes; Equivalent Representations



(a) V - representation



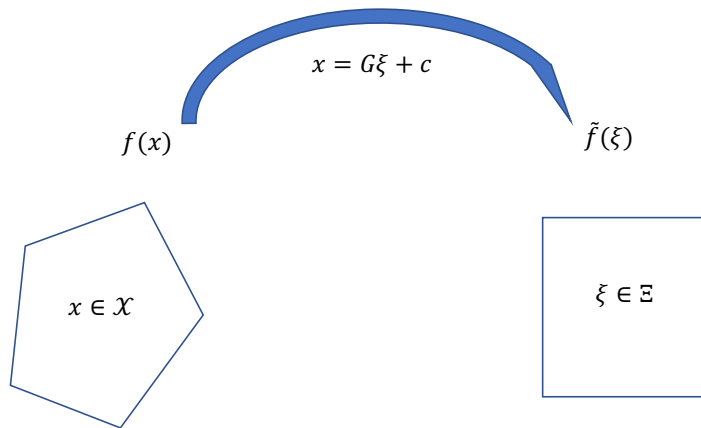
(b) H - representation



$$\mathcal{Z} = \{ \tilde{G}\xi + \tilde{c} \mid \xi \in \mathbb{B}^{n_g}, \tilde{A}\xi = \tilde{b} \}$$

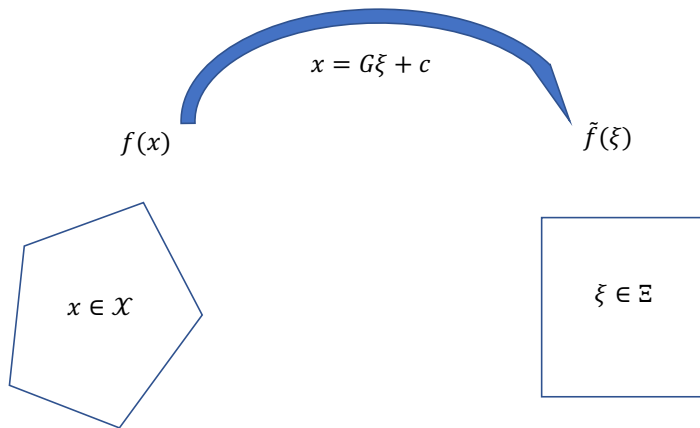
$$\mathcal{Z} = \bigcap_{s=1}^S \{ G_s \zeta + c_s \mid \zeta \in \mathbb{B}^{\hat{n}_g} \}$$

Main Idea



- Now apply **mixed-monotone decompositions** in the space of **generators** (Ξ) for propagation and update

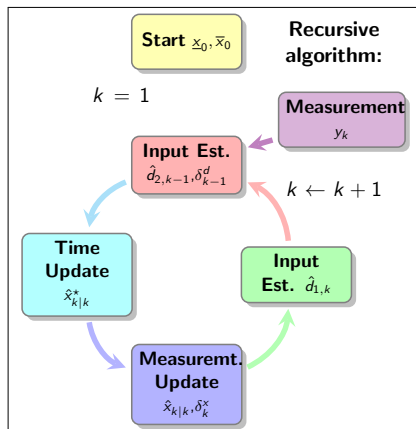
Main Idea



- Now apply **mixed-monotone decompositions** in the space of **generators** (Ξ) for propagation and update

Simultaneous State and Input Observer Design

- Design **stable** and **optimal hyperball**-valued **observer**

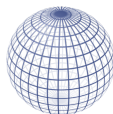


System with Unknown Inputs

$$\begin{aligned} x_{k+1} &= f(x_k) + Bu_k + Gd_k + Ww_k, \\ y_k &= Cx_k + Du_k + Hd_k + v_k, \end{aligned}$$

- Find **centers** \hat{x}_k, \hat{d}_{k-1} and **radii** $\delta_k^x, \delta_{k-1}^d$, such that:

$$\begin{cases} \|x_k - \hat{x}_k\|_2 \leq \delta_k^x \\ \|d_{k-1} - \hat{d}_{k-1}\|_2 \leq \delta_{k-1}^d \end{cases}$$



Theorem 10 (Mode Elimination Criterion)

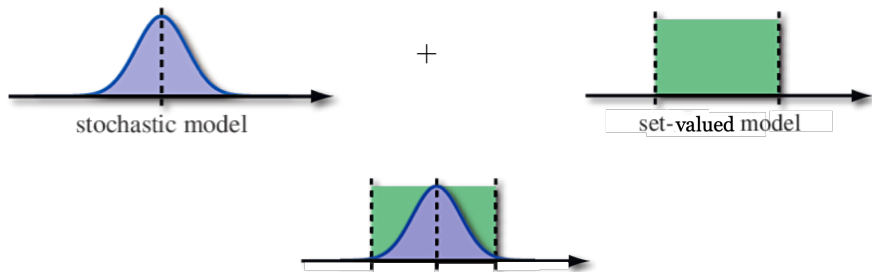
- $r_k^q \triangleq z_{2,k}^q - C_2^q \hat{x}_{k|k}^{*,q} - D_2^q u_k^q$ (*residual signal*)
- $r_k^{q|*}$: the true mode's residual signal (i.e., $q = q^*$)
- $\delta_{r,k}^{q,*}$: some tractable upper bound for the residual's norm, i.e.,
 $\|r_k^{q|*}\|_2 \leq \delta_{r,k}^{q,*}$
- Then, mode q is *NOT* the true mode, i.e., can be eliminated at time k , if $\|r_k^q\|_2 > \delta_{r,k}^{q,*}$.

Theorem 10 (Mode Elimination Criterion)

- $r_k^q \triangleq z_{2,k}^q - C_2^q \hat{x}_{k|k}^{*,q} - D_2^q u_k^q$ (*residual signal*)
- $r_k^{q|*}$: the true mode's residual signal (i.e., $q = q^*$)
- $\delta_{r,k}^{q,*}$: some tractable upper bound for the residual's norm, i.e.,
 $\|r_k^{q|*}\|_2 \leq \delta_{r,k}^{q,*}$
- Then, mode q is **NOT the true mode**, i.e., can be eliminated at time k , if $\|r_k^q\|_2 > \delta_{r,k}^{q,*}$.

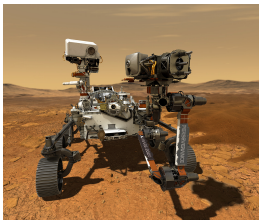
Towards Resilient Estimation and Attack Mitigation in CPS

- How about considering different “uncertainty models”?

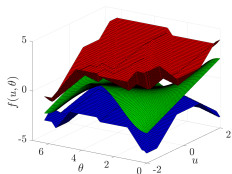


Truncated Gaussian Uncertainty (aleatoric+epistemic)

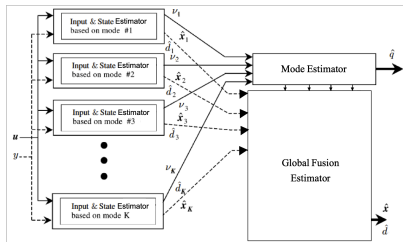
Future Vision: 4. Uncertain and Hybrid Networked CPS



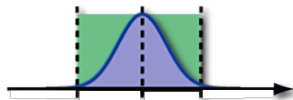
Hybrid reachability and invariance properties



Unknown CPS: set-membership learning meets model-based approaches



Hidden mode CPS: MM framework



Aleatoric+epistemic uncertainties:
random sets

Mixed-Monotonicity; Further Interesting Implications

- reachability of nonsmooth & discontinuous systems
- computing controlled invariant sets
- reach-avoid-stay sets

Robust, Resilient, Safe & Private Autonomy

smart grid attack US



All News Images Videos Shopping More

About 28,000,000 results (0.37 seconds)

<https://www.wired.com> > Security > security roundup

Attackers Keep Targeting the US Electric Grid - WIRED

Dec 10, 2022 — We at WIRED have written plenty about the threat that cyberattacks pose to power grids worldwide. But lately, the most significant attacks ...

<https://www.gao.gov> > blog > securing-u.s.-electricity-g...

Securing the U.S. Electricity Grid from Cyberattacks | U.S. GAO

Oct 12, 2022 — But the electricity grid is an attractive target for cyberattacks from U.S. ... grid vulnerable and what could happen if it were attacked?

Missing: smart | Must include: smart

<https://www.theguardian.com> > us-news > dec > us-pow...

Attacks on Pacific north-west power stations raise fears for US ...

Dec 10, 2022 — It's unknown who is behind the attacks but experts have long warned of discussion among extremists of disrupting the nation's power grid.

<https://www.eenews.net> > Articles

Attacks on grid infrastructure in 4 states raise alarm - E&E News

Dec 9, 2022 — Shootings at two electric substations in North Carolina last weekend are among the numerous threats posed to U.S. electric infrastructure ...

<https://www.utilitydive.com> > news > sophisticated-hack...

Sophisticated hackers could crash the US power grid, but ...

Oct 28, 2021 — Sophisticated hackers could crash the US power grid, but money, not sabotage, is their focus. For now, the capability remains in the hands ...

malicious drones in us



All News Images Videos Shopping More

About 1,100,000 results (0.42 seconds)

<https://thelastmile.gotennapro.com> > Articles

Malicious drones – the UAS threat facing law enforcement and ...

Sep 8, 2022 — Unmanned ariel vehicles (UAVs) – which are more commonly referred to as “drones” – are practically everywhere today.

<https://www.hstoday.us> > Featured

Assessing the Risk to Soft Targets from Malicious Drones

Sep 4, 2022 — Drone threats to soft targets vary broadly. Drones may be used as reconnaissance for non-drone attacks, as the Christchurch shooter did. Drones ...

<https://www.cisa.gov> > unmanned-aircraft-systems

Unmanned Aircraft Systems (UAS) - Critical Infrastructure - CISA

However, UAS can also be used for malicious schemes by terrorists, ... systems (UAS)—also known as unmanned aerial vehicles (UAV) or drones—are used across ...

<https://www.voanews.com> > counter-drone-technology-...

Counter-drone Technology Stopping Malicious Drones from ...

Sep 27, 2022 — VOA's Julie Taboh reports on a company that has developed counter-drone technology that can identify and mitigate threats from malicious ...

<https://www.voanews.com> > logon-counter-drone-techn...

LogOn Counter-Drone Technology Prevents Malicious Drones ...

Nov 15, 2022 — VOA's Julie Taboh reports on a company that has developed counter-drone technology that can identify and mitigate threats from malicious ...

Design Strategy: JSS decomposition of vector fields

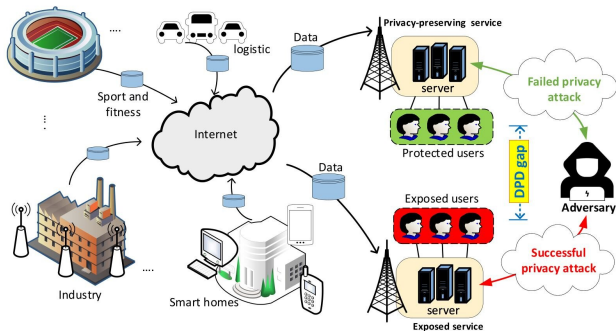
$$\left. \begin{aligned}
 x^+ &= f(x, w) = Ax + Bw + \underbrace{\phi(x, w)}_{\text{JSS}} \\
 y &= h(x, v) = Cx + Dv + \underbrace{\psi(x, v)}_{\text{JSS}} \\
 0 &= L(y - Cx - Dv - \psi(x, v))
 \end{aligned} \right\} \Rightarrow$$

$$x^+ = \underbrace{(A - LC)x + Bw - LDv + Ly}_{f_\ell(x, w, v, \xi)} + \underbrace{\phi(x, w) - L\psi(x, v)}_{f_v(x, w, v, \xi)}$$

Linear + Nonlinear Embedding Systems

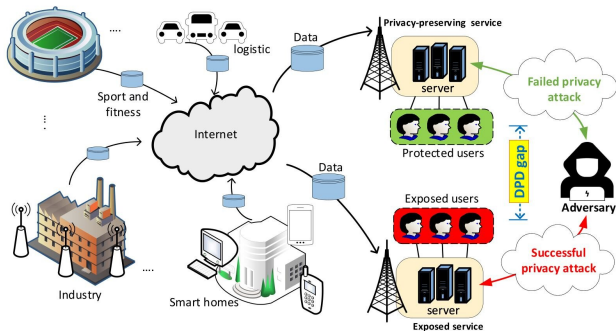
$$\left\{ \begin{aligned}
 \underline{x}^+ &= f_{\ell d}(\underline{\xi}, \bar{\xi}) + f_{v d}(\underline{\xi}, \bar{\xi}) = (A - LC)^\uparrow \underline{x} - (A - LC)^\downarrow \bar{x} + Ly + \phi_d(\underline{x}, \underline{w}, \bar{x}, \bar{w}) \\
 &\quad - L^\oplus \psi_d(\bar{x}, \bar{v}, \underline{x}, \underline{v}) + L^\ominus \psi_d(\underline{x}, \underline{v}, \bar{x}, \bar{v}), \\
 \bar{x}^+ &= f_{\ell d}(\bar{\xi}, \underline{\xi}) + f_{v d}(\bar{\xi}, \underline{\xi}) = (A - LC)^\uparrow \bar{x} - (A - LC)^\downarrow \underline{x} + Ly + \phi_d(\bar{x}, \bar{w}, \underline{x}, \underline{w}) \\
 &\quad - L^\oplus \psi_d(\underline{x}, \underline{v}, \bar{x}, \underline{v}) + L^\ominus \psi_d(\bar{x}, \bar{v}, \underline{x}, \underline{v})
 \end{aligned} \right.$$

Future Vision: 3. Guaranteed Privacy-Preserving Mechanism Design



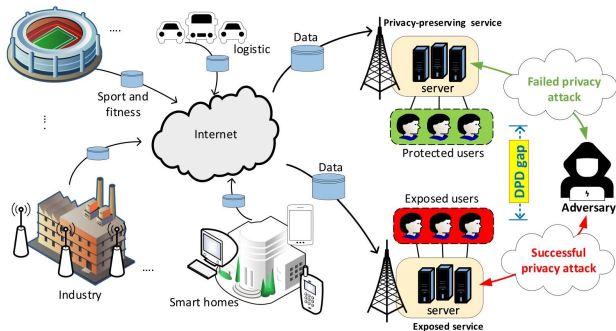
- Existing notions of privacy: either sacrifice **accuracy** or incur large **computation or communication overhead**
- Need for **hard** accuracy bounds
- Towards guaranteed private estimation, control and verification by leveraging **unknown but deterministic functional perturbations**

Future Vision: 3. Guaranteed Privacy-Preserving Mechanism Design



- Existing notions of privacy: either sacrifice **accuracy** or incur large **computation or communication overhead**
- Need for **hard** accuracy bounds
- Towards guaranteed private estimation, control and verification by leveraging **unknown but deterministic functional perturbations**

Future Vision: 3. Guaranteed Privacy-Preserving Mechanism Design



- Existing notions of privacy: either sacrifice **accuracy** or incur large **computation or communication overhead**
- Need for **hard** accuracy bounds
- Towards guaranteed private estimation, control and verification by leveraging **unknown but deterministic functional perturbations**