Flocking for Multi-Agent Dynamic Systems: Algorithms and Theory

Reza Olfati-Saber

Presented by: Daniel Geschwender

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Overview

- Presents a framework for distributed flocking algorithms
 - Peer to peer architecture
 - Can handle obstacles and navigational goals
 Embodies Reynolds' three rules of flocking
- Three new algorithms for flocking
- 2D and 3D simulations using new algorithms

Outline

Day 1:

- Introduction
- Preliminaries
- Flocking Algorithms for Free-Space
- Collective Dynamics
- Stability Analysis

Day 2:

- Reynolds' Rules
- Flocking with
 Obstacle Avoidance
- Simulation Results
- What Constitutes
 Flocking?
- Conclusions

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Introduction

• Applications of flocking:



- Reynolds' three rules of flocking:
 - Flock Centering: attempt to stay close to nearby flockmates
 - Obstacle Avoidance: avoid collisions with nearby flockmates
 - Velocity Matching: attempt to match velocity with nearby flockmates
- Cohesion, separation, and alignment

- Previous limitations include:
 - 1. The algorithms are centralized and require that each agent interacts with every other agent
 - 2. The algorithms do not possess (environmental) obstacle avoidance capabilities
 - 3. The algorithms lead to irregular fragmentation and/or collapse
 - 4. Unbounded forces are used for collision avoidance
 - 5. The algorithms do not possess distributed tracking (or migration) capabilities for groups

- Fundamental questions:
 - 1. How do we design scalable flocking algorithms and guarantee their convergence?
 - 2. What does cohesion mean for groups and how is it achieved in a distributed way?
 - 3. What are the stability analysis problems related to flocking?
 - 4. What types of order exist in flocks?

Introduction

- Fundamental questions:
 - 5. How do agents in flocks perform obstacle avoidance?
 - 6. How do flocks perform split/rejoin maneuvers or pass through narrow spaces?
 - 7. How do flocks migrate from point A to B? do they need any leaders?
 - 8. What is a flock? and what constitutes flocking?

- Each agent has a position, $q_i \in \mathbb{R}^m$
- Configuration of all agents: $q = \operatorname{col}(q_1, \ldots, q_n) \in Q = \mathbb{R}^{mn}$
- Framework: configuration and corresponding graph (G,q)
- Interaction range, r>0 , defines the spatial neighborhood of each agent



• *Dynamic agents* have the following equations of motion:

$$\begin{cases} \dot{q}_i = p_i, \\ \dot{p}_i = u_i, \end{cases}$$

- In the dynamic case, the graph G(q) may change over time and is referred to as *net*

- Interaction range limits agent communication to their local surroundings
- In this paper the nets are undirected
- Directed nets may be used if
 - Agents have different interaction ranges
 - Agents use a conic neighborhood

Preliminaries – α-lattices

• An α -lattice is a configuration satisfying:

$$\|q_j - q_i\| = d, \quad \forall j \in N_i(q)$$

- Scale of an α -lattice: d
- Ratio of an α -lattice: $\kappa = r/d$

Preliminaries – α-lattices

• α-lattice examples:



Preliminaries – α-lattices

A *quasi* α-*lattice* is a configuration satisfying:

$$-\delta \le ||q_j - q_i|| - d \le \delta, \quad \forall (i,j) \in \mathcal{E}(q)$$

• Edge-length uncertainty: $\delta \ll d$

Preliminaries – deviation energy

• Deviation energy measures how much a configuration differs from an α -lattice:

$$E(q) = \frac{1}{(|\mathcal{E}(q)|+1)} \sum_{i=1}^{n} \sum_{j \in N_i} \psi(||q_j - q_i|| - d)$$

- $\psi(z)=z^2\,$ is the pairwise potential function
- Deviation energy is a nonsmooth potential function

Preliminaries – σ-norm

- Euclidean norm is not differentiable at 0
- Instead, define the σ-norm (semi-norm):

$$\|z\|_{\sigma} = \frac{1}{\epsilon} [\sqrt{1+\epsilon} \|z\|^2 - 1]$$

• The gradient is given by:

$$\sigma_{\epsilon}(z) = \nabla \|z\|_{\sigma} = \frac{z}{\sqrt{1+\epsilon} \|z\|^2} = \frac{z}{1+\epsilon} \|z\|_{\sigma}$$

Preliminaries – bump functions

Indicator function vs. bump function



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By Oleg Alexandrov - self-made with MATLAB, source code below, Public Domain, https://commons.wikimedia.org/w/index.php?curid=2819733

Smooth adjacency matrices using:

$$\rho_h(z) = \begin{cases} 1, & z \in [0, h] \\ \frac{1}{2} [1 + \cos(\pi \frac{(z-h)}{(1-h)})], & z \in [h, 1] \\ 0 & \text{otherwise} \end{cases}$$

Preliminaries – bump functions

• Define *spatial adjacency matrix* by:

 $a_{ij}(q) = \rho_h(||q_j - q_i||_{\sigma}/r_{\alpha}) \in [0, 1], \quad j \neq i$

- Set $h = 1, \, \rho_h(z)$ becomes an indicator function, but is still differentiable

Preliminaries – collective potential

 Collective potential is a smooth version of deviation energy

$$V(q) = \frac{1}{2} \sum_{i} \sum_{j \neq i} \psi_{\alpha}(\|q_j - q_i\|_{\sigma})$$

$$\psi_lpha(z) = \int_{d_lpha}^z \phi_lpha(s) ds.$$

$$\begin{array}{rcl} \phi_{\alpha}(z) &=& \rho_h(z/r_{\alpha})\phi(z-d_{\alpha})\\ \phi(z) &=& \frac{1}{2}[(a+b)\sigma_1(z+c)+(a-b)] \end{array}$$

Preliminaries – collective potential





Preliminaries – Velocity Matching

• Velocity mismatch function:

$$K = \frac{1}{2} \sum_i \|v_i\|^2$$

- Damping force: $\dot{K} = -\frac{1}{2} \sum_{(i,j) \in \mathcal{E}} a_{ij} \|v_j - v_i\|^2 \le 0$
- Expressed with *m*-dimensional graph Laplacians:

$$z^T \hat{L} z = \frac{1}{2} \sum_{(i,j)\in\mathcal{E}} a_{ij} \|z_j - z_i\|^2, \quad z \in \mathbb{R}^{mn}$$

 $L = \Delta(A) - A$ $\hat{L} = L \otimes \mathbf{1}_{m_1}$

- Flocking without obstacles
- Two types of agents:
 - $-\alpha$ -agents: flock members
 - $-\gamma$ -agents: group navigational objectives
- α-agent control input consists of 3 terms:



• Algorithm 1:

$$\mathbf{n}_{ij} = \sigma_{\epsilon}(q_j - q_i) = \frac{q_j - q_i}{\sqrt{1 + \epsilon \|q_j - q_i\|^2}}$$

• Algorithm 2:

$$u_{i} = \sum_{\substack{j \in N_{i} \\ \gamma}} \phi_{\alpha}(\|q_{j} - q_{i}\|_{\sigma}) \mathbf{n}_{ij} + \sum_{\substack{j \in N_{i} \\ \gamma \in N_{i}}} a_{ij}(q)(p_{j} - p_{i}) + f_{i}^{\gamma}(q_{i}, p_{i})$$
Gradient based
term
Gradient based
term
Velocity
consensus term
Velocity
term

$$u_i^{\gamma} := f_i^{\gamma}(q_i, p_i, q_r, p_r) = -c_1(q_i - q_r) - c_2(p_i - p_r), \quad c_1, c_2 > 0.$$

• State of
$$\gamma$$
-agents: $(q_r, p_r) \in \mathbb{R}^m \times \mathbb{R}^m$
 $\begin{cases} \dot{q}_r = p_r, \\ \dot{p}_r = f_r(q_r, p_r), \end{cases}$

- Algorithms 1 and 2 result in drastically different behavior
- Algorithm 1 embodies all 3 Reynolds' rules but rarely results in flocking
- Instead, it often creates fragmentation

- Algorithm 2 creates flocking

Collective Dynamics

• Collective dynamics of α -agents given by: $\begin{cases} \dot{q} = p \\ \dot{p} = -\nabla V(q) - \hat{L}(q)p + f_{\gamma}(q, p, q_r, p_r) \end{cases}$

Hamiltonian of the system (sum of all kinetic and potential energy):

$$H(q,p) = V(q) + \sum_{i=1}^{n} ||p_i||^2.$$

Collective Dynamics

- Analyze the system from a moving frame centered on the center of mass, q_c

$$\begin{cases} x_i = q_i - q_c, \\ v_i = p_i - p_c. \end{cases}$$



Collective Dynamics

Collective dynamics can be decomposed:
 – n systems in the moving frame

structural dynamics:
$$\begin{cases} \dot{x} = v \\ \dot{v} = -\nabla V(x) - \hat{L}(x)v + g(x, v) \end{cases}$$

-1 system in the reference frame

translational dynamics:
$$\begin{cases} \dot{q}_c &= p_c \\ \dot{p}_c &= h(q_c, p_c, q_r, p_r) \end{cases}$$

- Stable flocking motion analyzed in both:
 - Stability of certain equilibria of the structural dynamics
 - Stability of a desired equilibrium of the translational dynamics
- Animal behavior may not require translational stability but engineering applications do

• Cohesive group: All agents stay within a ball of radius R > 0 centered at q_c

• *Flock:* net G(q) is connected

• *Quasi-flock:* G(q) has a giant component

Dynamic flock: agents are a flock over a given time interval

Theorem 1. Consider a group of α -agents applying protocol (24) (Algorithm 1) with structural dynamics Σ_1 (defined in (36)). Let $\Omega_c = \{(x, v) : H(x, v) \leq c\}$ be a level-set of the Hamiltonian H(x, v) of Σ_1 such that for any solution starting in Ω_c , the group of agents is a cohesive dynamic flock for all $t \geq 0$. Then, the following statements hold:

- i) Almost every solution of the structural dynamics converges to an equilibrium $(x^*, 0)$ with a configuration x^* that is an α -lattice.
- ii) The velocity of all agents asymptotically match in the reference frame.
- iii) Given $c < c^* = \psi_{\alpha}(0)$, no inter-agent collisions occur for all $t \ge 0$.
 - For algorithm 1
 - Assumes cohesion
 - proves: converges to α-lattice, velocities match, no collisions

Theorem 3. Consider a group of α -agents applying protocol (26) (Algorithm 2) with $c_1, c_2 > 0$ and structural dynamics Σ_2 (defined in (37)). Assume that the initial velocity mismatch K(v(0)) and inertia J(x(0)) are finite. Then, the following statements hold:

- i) The group of agents remain cohesive for all $t \ge 0$.
- ii) Almost every solution of Σ_2 asymptotically converges to an equilibrium point $(x_{\lambda}^*, 0)$ where x_{λ}^* is a local minima of $U_{\lambda}(x)$.
- iii) The velocity of all agents asymptotically match in the reference frame.
- iv) Assume the initial structural energy of the particle system is less than $(k+1)c^*$ with $c^* = \psi_{\alpha}(0)$ and $k \in \mathbb{Z}_+$. Then, at most k distinct pairs of α -agents could possibly collide (k = 0 guarantees a collision-free motion).
- For algorithm 2
- Does not assume cohesion
- proves: cohesion, converges to α-lattice, velocities match, no collisions

Theorem 5. Let q be an α -lattice of scale d > 0 and ratio $\kappa > 1$ with n nodes at distinct positions. Then

- i) The structure (G(q), q) induced by q is a planar graph in dimensions m = 2, 3.
- ii) The net G(q) has at most 3n 6 links in dimension 2.
- iii) The net G(q) induced by an α -lattice with n > m+1 nodes cannot be a complete graph in dimensions m = 1, 2, 3.
 - Edges of α -lattice do not cross
 - # of edges is linear in the number of agents
 - α-lattices cannot be complete for reasonably sized number of agents



A given α-lattice may only exist under certain interaction ranges

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Algorithm 1 vs. Reynolds Rules

- Algorithm 1 embodies all 3 rules:
 - Flock centering
 - Obstacle avoidance
 - Velocity matching
- Can be analyzed using stress elements of a graph:

$$s_{ij}(q) = \frac{\phi_{\alpha}(\|q_j - q_i\|_{\sigma})}{1 + \epsilon \|q_j - q_i\|_{\sigma}}, \quad (i, j) \in \mathcal{E}(q)$$

Algorithm 1 vs. Reynolds Rules

 Algorithm 1 expressed in terms of stress and adjacency elements:

$$u_i^{\alpha} = \sum_{j \in N_i(q)} s_{ij}(q)(q_j - q_i) + \sum_{j \in N_i(q)} a_{ij}(q)(p_j - p_i) = u_i^g + u_i^{vm}$$

- First term encompasses flock centering and obstacle avoidance
- Second term encompasses velocity matching

Algorithm 1 vs. Reynolds Rules

 To further decompose the stress term, partition neighbors into positive, negative, and neutral friends:

 $F_i^+ = \{ j \in N_i(q) : s_{ij}(q) > 0 \}, \ F_i^- = \{ j \in N_i(q) : s_{ij}(q) < 0 \}, \ F_i^0 = \{ j \in N_i(q) : s_{ij}(q) = 0 \}.$

 Move towards center of positive friends, away from center of negative friends:

$$u_i^g = \sum_{j \in N_i(q)} s_{ij}(q)q_j - S_i(q)q_i$$

=
$$\sum_{j \in F_i^+} s_{ij}(q)q_j + \sum_{j \in F_i^-} s_{ij}(q)q_j$$

=
$$S_i^+(q)\langle q_i \rangle^+ + S_i^-(q)\langle q_i \rangle^-$$

- Represent nearby (active) obstacles as agents: β-agents
- β-agents are induced when α-agents come into close proximity with obstacles
- Obstacles are restricted to connected convex regions
- Focus on spheres or infinite walls



Figure 6: Agent-based representation of obstacles: (a) a wall and (b) a spherical obstacle.

11/10/16

A β-agent is generated on the surface of obstacle, *k*, at the closest point to the α-agent, *i*:

$$\hat{q}_{i,k} = \operatorname{argmin}_{x \in O_k} \|x - q_i\|$$

 β-agents are assigned a velocity based on their generating α-agent:

$$\hat{p}_{i,k} = \mu P p_i$$
$$P = I - \mathbf{a}_k \mathbf{a}_k^T$$

• α and β neighbors are distinguished:

$$N_{i}^{\alpha} = \{ j \in \mathcal{V}_{\alpha} : ||q_{j} - q_{i}|| < r \}$$
$$N_{i}^{\beta} = \{ k \in \mathcal{V}_{\beta} : ||\hat{q}_{i,k} - q_{i}|| < r' \}$$

• Similarly, α and β edges are distinguished:

$$\begin{aligned} \mathcal{E}_{\alpha}(q) &= \{(i,j): i \in \mathcal{V}_{\alpha}, j \in N_{i}^{\alpha}\}, \\ \mathcal{E}_{\beta}(q) &= \{(i,k): i \in \mathcal{V}_{\alpha}, k \in N_{i}^{\beta}\}, \end{aligned}$$

 A constrained α-lattice is an α-lattice with β-agents included.

$$\begin{cases} \|q_j - q_i\| &= d, \ \forall j \in N_i^{\alpha} \\ \|\hat{q}_{i,k} - q_i\| &= d', \ \forall k \in N_i^{\beta} \end{cases}$$

 Distances between two α-agents may differ from the distances between α and βagents

• Multi-species collective potential function:

$$V(q) = c_1^{\alpha} V_{\alpha}(q) + c_1^{\beta} V_{\beta}(q) + c_1^{\gamma} V_{\gamma}(q)$$

$$V_{\alpha}(q) = \sum_{i \in \mathcal{V}_{\alpha}} \sum_{j \in \mathcal{V}_{\alpha} \setminus \{i\}} \psi_{\alpha}(\|q_{j} - q_{i}\|_{\sigma}),$$

$$V_{\beta}(q) = \sum_{i \in \mathcal{V}_{\alpha}} \sum_{k \in N_{i}^{\beta}} \psi_{\beta}(\|\hat{q}_{i,k} - q_{i}\|_{\sigma}),$$

$$V_{\alpha}(q) = \sum_{i \in \mathcal{V}_{\alpha}} \sum_{k \in N_{i}^{\beta}} (\sqrt{1 + \|q_{i} - q_{i}\|_{\sigma}}),$$

$$V_{\gamma}(q) = \sum_{i \in \mathcal{V}_{\alpha}} (\sqrt{1 + \|q_i - q_r\|^2} - 1).$$

Repulsive action function:

$$\phi_eta(z) =
ho_h(z/d_eta)(\sigma_1(z-d_eta)-1)$$
 $\sigma_1(z) = z/\sqrt{1+z^2}$

- Equals 0 for $z \ge d_{\beta}$, bounded
- Repulsive pairwise potential:

$$\psi_{eta}(z) = \int_{d_{eta}}^z \phi_{eta}(s) ds \ge 0$$

• Algorithm 3:

$$u_i = u_i^\alpha + u_i^\beta + u_i^\gamma$$

$$u_{i}^{\alpha} = c_{1}^{\alpha} \sum_{j \in N_{i}^{\alpha}} \phi_{\alpha}(\|q_{j} - q_{i}\|_{\sigma}) \mathbf{n}_{i,j} + c_{2}^{\alpha} \sum_{j \in N_{i}^{\alpha}} a_{ij}(q)(p_{j} - p_{i})$$

$$u_{i}^{\beta} = c_{1}^{\beta} \sum_{k \in N_{i}^{\beta}} \phi_{\beta}(\|\hat{q}_{i,k} - q_{i}\|_{\sigma}) \hat{\mathbf{n}}_{i,k} + c_{2}^{\beta} \sum_{j \in N_{i}^{\beta}} b_{i,k}(q)(\hat{p}_{i,k} - p_{i})$$

$$u_{i}^{\gamma} = -c_{1}^{\gamma} \sigma_{1}(q_{i} - q_{r}) - c_{2}^{\gamma}(p_{i} - p_{r})$$

Theorem 6. Consider a particle system applying Algorithm 3 (or protocol (67)). Assume that the γ -agent is a static agent with a fixed state $(q_r, p_r) = (q_d, p_d)$. Define the energy function H(q, p) = V(q) + T(q, p) with kinetic energy $T(q, p) = \frac{1}{2} \sum_{i=1}^{n} ||p_i||^2$. Suppose there exists a finite time $t_0 \ge 0$ such that the average velocity of all agents satisfies the condition

$$\frac{n}{2}\langle p_c(t), p_d \rangle \le T(q(t), p(t)), \quad \forall t \ge t_0.$$
(76)

Then, the energy of the system is monotonically decreasing (i.e. $\dot{H}(q(t), p(t)) \leq 0$) along the trajectory of the collective dynamics of the multi-species system for all $t \geq t_0$.

 Take the derivative of the Hamiltonian and show that it is always negative:

$$\dot{H}(q,p) = -c_2^{\alpha}(p^T \hat{L}(q)p) + c_2^{\beta} \sum_{i \in \mathcal{V}_{\alpha}} \sum_{k \in N_i^{\beta}} b_{i,k} \langle p_i, \hat{p}_{i,k} - p_i \rangle - 2c_2^{\gamma}(T(q,p) - \frac{n}{2}(p_d^T \cdot p_c)) \le 0, \quad \forall t \ge t_0$$

 Don't analyze case with moving goal or permanent obstacles

- γ-agent may be considered a virtualleader
- Is not a physical agent, and may be duplicated per α -agent for peer-to-peer



Figure 7: The in-agent and intra-agent information flow in constrained flocking: (a) a virtual-leader/follower hierarchical architecture and (b) a peer-to-peer architecture.

- Algorithm 3 attempts to take a direct route
- May be blocked by some obstacles



Figure 9: Trapped α -agents due to conflicting objectives: (a) a non-convex obstacle and (b) a convex obstacle.

- Parameters:
 - d=7, r=1.2d, d'=0.6d, r'=1.2d'
 - $-\epsilon$ =0.1 (for σ -norm)
 - h=0.2 (for $\phi_{\alpha}(z)$)
 - h=0.9 (for $\phi_{\beta}(z)$:)
 - Step size between 0.01-0.03 seconds



Figure 10: 2-D flocking for n = 150 agents.



Figure 11: 2-D flocking for n = 100 with a dynamic topology.



Figure 12: The fragmentation phenomenon for 40 agents applying Algorithm 1.



Figure 13: Snapshots of 3-D flocking/automated rendezvous using Algorithm 2 for n = 50 UAVs.



Figure 14: The split/rejoin maneuver for n = 150 agents.



Figure 15: The split/rejoin maneuver for n = 150 agents.



Figure 16: The squeezing maneuver for n = 150 agents.



Figure 17: The squeezing maneuver for n = 150 agents.

Define flocking in a way that is objective and independent of algorithm

Definition 5. (α -flocking) Let $z : t \mapsto \operatorname{col}(q(t), p(t))$ be the state trajectory of a system of n dynamic agents (or particles). We say a group of agents perform α -flocking over the time interval $[t_0, t_f]$ if there exists relatively small numbers $\epsilon_0, \epsilon_1, \epsilon_2 > 0$ and a distance d > 0 such that the trajectory z(t) satisfies all the following conditions for all $t \in [t_0, t_f]$ with an interaction range $r = (1 + \epsilon_0)d$:

- i) The group remains a quasi-flock (i.e. G(q(t)) has a giant component).
- ii) The group remains cohesive.
- iii) The deviation energy remains small (or $E(q(t)) \leq \epsilon_1 d^2$).
- iv) The velocity mismatch remains small (or $K(v(t)) \leq \epsilon_2 n$).

A more strict form of flocking, or *strict* α -*flocking*, can be defined by replacing the above four conditions with the following three properties:

- a) The group remains a flock (i.e. net G(q(t)) is connected).
- b) The deviation energy remains small (i.e. $E(q(t)) \leq \epsilon_1 d^2$).
- c) The velocity mismatch remains small (i.e. $K(v(t)) \leq \epsilon_2 n$).

To verify α-flocking, calculate 4 quantities:
 – Relative Connectivity

$$C(t) = \frac{1}{n-1} \operatorname{rank}(L(q(t)))$$

Cohesion Radius

$$R(t) = \max_{i \in \mathcal{V}} \|q_i(t) - q_c(t)\|$$

- Normalized Deviation Energy $\tilde{E}(q) = E(q)/d^2$
- Normalized Velocity Mismatch $\tilde{K}(v) = K(v)/n$



Figure 18: The $C, R, \tilde{E}, \tilde{K}$ curves for simulations in Fig. 11 and Fig. 12: (a) flocking and (b) regular fragmentation.

11/10/16

• More accurate measure of connectivity:

$$C^* = \frac{|\mathcal{E}(\Gamma^*)|}{|\mathcal{E}(G)|}$$

- 5 components with population 1,1,1,1,96:
 - -C = 95/99
 - $-C^* = 0.96$
- 5 components with population 20,20,20,20,20:
 - -C = 95/99
 - $-C^{*} = 0.2$

- The theoretical framework presented is versatile and has desirable proven properties
- Used to build 3 flocking algorithms
- Simulations demonstrate the theoretical results of the framework
- Presents an algorithm-independent definition of flocking

References

 Olfati-Saber, R. (2006). Flocking for multi-agent dynamic systems: algorithms and theory, IEEE Transactions on Automatic Control, 51(3):401-420.